



ACIS CLO 2014-5, Ltd.

Monthly Report

As of September 21, 2020



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As of Date: 09/21/2020
Payment Date: 11/02/2020



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**Notice**

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The Notes may be held or beneficially owned, as applicable, only by Persons that (a)(i) are not U.S. persons and are purchasing their beneficial interest in an offshore transaction or (ii) are either (A) Qualified Purchasers (as defined for purposes of Section 3(c)(7) of the Investment Company Act) ("Qualified Purchasers") or (B) (in the case of the Subordinated Notes only) Knowledgeable Employees (as defined in Rule 3c-5 under the Investment Company Act) ("Knowledgeable Employees") with respect to the Issuer or corporations, partnerships, limited liability companies or other entities (other than trusts) each shareholder, partner, member or other equity owner of which is either (x) a Knowledgeable Employee with respect to the Issuer or (y) a Qualified Purchaser that in the case of (A) and (B) are either (1) "institutional" accredited investors ("Accredited Investors") (in the case of the Class E Notes and the Subordinated Notes only) meeting the requirements of Rule 501(a)(1), (2), (3) or (7) under the Securities Act, who, in the case of Subordinated Notes only, if "individual" Accredited Investors, are also Knowledgeable Employees with respect to the Issuer or (2) qualified institutional buyers ("Qualified Institutional Buyers") within the meaning of Rule 144A under the Securities Act and (b) can make the representations set forth in Section 2.6 (Registration, Registration of Transfer and Exchange) of the Indenture or the appropriate Exhibit to the Indenture. Beneficial ownership interests in the Rule 144A Global Notes may be transferred only to a Person that is both a Qualified Institutional Buyer and a Qualified Purchaser and that can make the representations referred to in clause (b) of the preceding sentence. The Issuer has the right to compel any beneficial owner of an interest in Rule 144A Global Notes that does not meet the qualifications set forth in such clauses to sell its interest in such Notes, or may sell such interest on behalf of such owner, pursuant to Section 2.12 (Notes Beneficially Owned by Persons Not QIB/QPs or in Violation of ERISA Representations) of the Indenture.



Executive Summary
As of Date: 09/21/2020
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Contact Information			Electronic Reports			Relevant Dates		
Issuer:	ACIS CLO 2014-5, Ltd.		Issue ID:	ACIS1405		Closing Date:	18-Nov-14	
Co-Issuer:	ACIS CLO 2014-5, LLC		Monthly Data File Name:			First Payment Date:	01-May-15	
Investment Advisor:	Acis Capital Management, LP		ACIS1405_09/21/20_D_3.CSV	Test History Standard		Interim Ramp-Up Date:	21-Jan-15	
Rated By:	Moody's Investors Service, Inc.		ACIS1405_09/21/20_D_4.CSV	Holdings Standard		Investment Period End Date:	21-Jan-15	
	S&P Global Ratings		ACIS1405_09/21/20_D_2.CSV	Transaction Details Standard		Reinvestment Period End Date:	18-Nov-19	
Account Manager:	Taylor Potts		ACIS1405_09/21/20_D_12.CSV	Amortization		Scheduled Termination Date:	02-Nov-26	
Phone:	312/332-7830		ACIS1405_09/21/20_D_13.CSV	Cash Account Summary				
Email:	taylor.potts@usbank.com		ACIS1405_09/21/20_D_14.CSV	Liability Details				

Asset Positions			Account Balances			Note Information					
Position	Current Count	Current	Account	Currency	Balance	Note	Total Commitment	Current Balance	Expected Interest Payment	Index	Coupon
Delayed Drawdown Loan	-	-	Collection - Interest	USD	1,809,477.58	Class A-1	280,750,000.00	127,543,071.96	567,747.36	0.25100 %	1.76100 %
Revolving Loan	-	-	Collection - Principal	USD	31,820,898.14	Class A-2	30,000,000.00	13,628,823.36	120,431.10	N/A	3.53460 %
Term Loan	88	285,701,570.37	Custodial	USD	0.00	Class B	68,000,000.00	68,000,000.00	445,364.11	0.25100 %	2.59100 %
Cash	-	31,820,898.14	Expense Reserve	USD	0.00	Class C-1	25,000,000.00	25,000,000.00	230,722.92	0.25100 %	3.65100 %
Settled Par Amount	-	285,773,528.10	Hedge	USD	0.00	Class C-2	7,000,000.00	7,000,000.00	101,963.75	N/A	5.82650 %
			Interest Reserve	USD	0.00	Class D	26,000,000.00	26,000,000.00	301,730.72	0.25100 %	4.59100 %
			Payment	USD	0.00	Class E-1	10,500,000.00	10,500,000.00	179,713.63	0.25100 %	6.77100 %
			Ramp-Up	USD	0.00	Class E-2	10,500,000.00	10,500,000.00	147,332.79	0.25100 %	5.55100 %
			Revolver Funding	USD	0.00	Subordinated	53,000,000.00	53,000,000.00	N/A	N/A	N/A
			Supplemental Reserve	USD	0.00	Totals:	510,750,000.00	341,171,895.32	2,095,006.38		

Coverage Tests					Quality Tests				
Test Name	Current Threshold	09/21/2020 Current	Result	08/21/2020 Prior	Test Name	Current Threshold	09/21/2020 Current	Result	08/21/2020 Prior
Class A/B Overcollateralization Test	122.00%	144.28%	Pass	144.25%	Minimum Weighted Average Coupon Test	5.00%	-	N/A	-
Class C Overcollateralization Test	113.70%	125.14%	Pass	125.11%	Minimum Floating Spread Test	3.20%	3.88%	Pass	3.87%
Class D Overcollateralization Test	108.50%	112.96%	Pass	112.93%	Moody's Weighted Average Recovery Rate Test	44.00%	48.4%	Pass	48.3%
Class E Overcollateralization Test	105.20%	104.73%	Fail	104.70%	Maximum Moody's Rating Factor Test	3,004	4,092	Fail	4,292
Class A/B Interest Coverage Test	120.00%	265.73%	Pass	269.54%	Moody's Diversity Test	50	37	Fail	37
Class C Interest Coverage Test	115.00%	205.44%	Pass	208.38%	Weighted Average Life Test	2.16	2.98	Fail	2.98
Class D Interest Coverage Test	110.00%	170.38%	Pass	172.82%					
Class E Interest Coverage Test	105.00%	143.78%	Pass	145.84%					



Note Summary Information

As of Date: 09/21/2020
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Note Information

Note	Total Commitment	Current Balance	Expected Interest Payment	Index	Coupon	Moody's		S&P	
						Orig	Curr	Orig	Curr
Class A-1	280,750,000.00	127,543,071.96	567,747.36	0.25100%	1.76100%	Aaa	Aaa	AAA	AAA
Class A-2	30,000,000.00	13,628,823.36	120,431.10	N/A	3.53460%	Aaa	Aaa	AAA	AAA
Class B	68,000,000.00	68,000,000.00	445,364.11	0.25100%	2.59100%	NR	NR	AA	AA
Class C-1	25,000,000.00	25,000,000.00	230,722.92	0.25100%	3.65100%	NR	NR	A	A
Class C-2	7,000,000.00	7,000,000.00	101,963.75	N/A	5.82650%	NR	NR	A	A
Class D	26,000,000.00	26,000,000.00	301,730.72	0.25100%	4.59100%	NR	NR	BBB	BBB-
Class E-1	10,500,000.00	10,500,000.00	179,713.63	0.25100%	6.77100%	NR	NR	BB	B-
Class E-2	10,500,000.00	10,500,000.00	147,332.79	0.25100%	5.55100%	NR	NR	BB	B-
Subordinated	53,000,000.00	53,000,000.00	N/A	N/A	N/A	NR	NR	NR	NR
Totals:	510,750,000.00	341,171,895.32	2,095,006.38						

Asset Positions

Position	Curr Count	Current	Prior Count	Prior
Delayed Drawdown Loan	-	-	-	-
Revolving Loan	-	-	-	-
Term Loan	88	285,701,570.37	90	298,506,408.47
Cash	-	31,820,898.14	-	19,006,965.23
Totals:	88	317,522,468.51	90	317,513,373.70

Test Summary

Test Type	Pass	Fail	N/A
Coverage	7	1	1
Quality	2	3	2
Portfolio Profile	44	5	0
Totals:	53	9	3

(1) Cash is based on Trade Date



Coverage and Quality Tests

As of Date: 09/21/2020
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Coverage Test Summary

Test Number	Description	Prior	Current	Trigger	Max / Min	Result
1	Class A/B Overcollateralization Test	144.25%	144.28%	122.00%	Minimum	Pass
2	Class C Overcollateralization Test	125.11%	125.14%	113.70%	Minimum	Pass
3	Class D Overcollateralization Test	112.93%	112.96%	108.50%	Minimum	Pass
4	Class E Overcollateralization Test	104.70%	104.73%	105.20%	Minimum	Fail
5	Class A/B Interest Coverage Test	269.54%	265.73%	120.00%	Minimum	Pass
6	Class C Interest Coverage Test	208.38%	205.44%	115.00%	Minimum	Pass
7	Class D Interest Coverage Test	172.82%	170.38%	110.00%	Minimum	Pass
8	Class E Interest Coverage Test	145.84%	143.78%	105.00%	Minimum	Pass

Collateral Quality Test Summary

Test Number	Description	Prior	Current	Trigger	Max / Min	Result
1	S&P CDO Monitor Test	*** See S&P CDO Monitor Report ***				
2	Minimum Weighted Average Coupon Test	-	-	5.00%	Minimum	N/A
3	Minimum Floating Spread Test	3.87%	3.88%	3.20%	Minimum	Pass
4	Moody's Weighted Average Recovery Rate Test	48.3%	48.4%	44.00%	Minimum	Pass
5	Maximum Moody's Rating Factor Test	4,292	4,092	3,004	Maximum	Fail
6	Moody's Diversity Test	37	37	50	Minimum	Fail
7	Weighted Average Life Test	2.98	2.98	2.16	Maximum	Fail



Concentration Limitations

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Test Number	Description	Prior % / Agg. Prin. Balance	Current % / Agg. Prin. Balance	Trigger	Max / Min	Result
1	Senior Secured Loans, Cash and Eligible Investments	97.18% / 303,469,962.76	97.27% / 301,404,887.84	90.00%	Minimum	Pass
2	Floating Rate Collateral Obligations	100.00% / 312,268,008.82	100.00% / 309,854,798.03	95.00%	Minimum	Pass
3	Participations	-	-	20.00%	Maximum	Pass
4	Second Lien Loans	2.71% / 8,449,910.19	2.73% / 8,449,910.19	10.00%	Maximum	Pass
5	DIP Loans	3.04% / 9,500,000.00	-	5.00%	Maximum	Pass
6	DIP Loans - Single obligor	3.04% / 9,500,000.00	-	2.00%	Maximum	Pass
7	Single obligor - five above 2%	2.54% / 7,918,367.32	2.55% / 7,906,279.45	2.00%	Maximum	Fail
8	Single obligor - zero above 2.5%	3.52% / 10,977,692.91	3.54% / 10,977,692.91	2.50%	Maximum	Fail
9	Moody's Rating of "Caa1" or below	23.15% / 72,302,986.34	19.46% / 60,290,057.04	7.50%	Maximum	Fail
10	S&P Rating of "CCC+" or below	22.61% / 70,594,653.10	22.65% / 70,197,288.88	7.50%	Maximum	Fail
11	Delayed Drawdown Loans and Revolving Loans	-	-	15.00%	Maximum	Pass
12	Moody's Counterparty Criteria - Aggregate Counterparty Limit - Aaa	-	-	20.00%	Maximum	Pass
13	Moody's Counterparty Criteria - Aggregate Counterparty Limit - Aa1	-	-	20.00%	Maximum	Pass
14	Moody's Counterparty Criteria - Aggregate Counterparty Limit - Aa2	-	-	20.00%	Maximum	Pass
15	Moody's Counterparty Criteria - Aggregate Counterparty Limit - Aa3	-	-	15.00%	Maximum	Pass
16	Moody's Counterparty Criteria - Aggregate Counterparty Limit - A1	-	-	10.00%	Maximum	Pass
17	Moody's Counterparty Criteria - Aggregate Counterparty Limit - A2 and P-1	-	-	5.00%	Maximum	Pass
18	Moody's Counterparty Criteria - Aggregate Counterparty Limit - A2 or below	-	-	0.00%	Maximum	Pass
19	Moody's Counterparty Criteria - Individual Counterparty Limit - Aaa	-	-	20.00%	Maximum	Pass
20	Moody's Counterparty Criteria - Individual Counterparty Limit - Aa1	-	-	10.00%	Maximum	Pass
21	Moody's Counterparty Criteria - Individual Counterparty Limit - Aa2	-	-	10.00%	Maximum	Pass
22	Moody's Counterparty Criteria - Individual Counterparty Limit - Aa3	-	-	10.00%	Maximum	Pass
23	Moody's Counterparty Criteria - Individual Counterparty Limit - A1	-	-	5.00%	Maximum	Pass
24	Moody's Counterparty Criteria - Individual Counterparty Limit - A2 and P-1	-	-	5.00%	Maximum	Pass
25	Moody's Counterparty Criteria - Individual Counterparty Limit - A2 or below	-	-	0.00%	Maximum	Pass
26	Third Party Credit Exposure	-	-	20.00%	Maximum	Pass
27	S&P Third Party Credit Exposure Limit - Aggregate Percentage - below AA	-	-	5.00%	Maximum	Pass
28	S&P Rating derived from a Moody's Rating	-	-	10.00%	Maximum	Pass
29	Moody's Rating derived from an S&P Rating	-	-	10.00%	Maximum	Pass
30	Non-Emerging Market Obligors	100.00% / 293,261,043.59	100.00% / 278,033,899.89	100.00%	Minimum	Pass
31	Other than the United States	2.88% / 8,997,699.16	2.36% / 7,313,405.49	20.00%	Maximum	Pass



Concentration Limitations

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Test Number	Description	Prior % / Agg. Prin. Balance	Current % / Agg. Prin. Balance	Trigger	Max / Min	Result
32	Other than the United States or Canada	1.26% / 3,949,615.61	1.27% / 3,949,615.61	15.00%	Maximum	Pass
33	Canada	1.62% / 5,048,083.55	1.09% / 3,363,789.88	15.00%	Maximum	Pass
34	United Kingdom	-	-	10.00%	Maximum	Pass
35	Tax Jurisdiction	1.26% / 3,949,615.61	1.27% / 3,949,615.61	10.00%	Maximum	Pass
36	Group I Countries	-	-	10.00%	Maximum	Pass
37	Group II Countries	-	-	10.00%	Maximum	Pass
38	Group III Countries	1.26% / 3,949,615.61	1.27% / 3,949,615.61	7.50%	Maximum	Pass
39	Any individual country other than United States, United Kingdom or Canada	1.26% / 3,949,615.61	1.27% / 3,949,615.61	5.00%	Maximum	Pass
40	Largest S&P Industry Classification - one up to 15%	19.49% / 60,857,596.65	19.64% / 60,857,596.65	15.00%	Maximum	Fail
41	Largest S&P Industry Classification - two up to 12%	10.81% / 33,750,015.26	7.83% / 24,250,015.26	12.00%	Maximum	Pass
42	Largest S&P Industry Classification - 10%, with exception of three	4.98% / 15,559,634.61	5.02% / 15,544,248.78	10.00%	Maximum	Pass
43	Cov-Lite Loans	3.02% / 9,419,574.05	3.04% / 9,417,329.86	60.00%	Maximum	Pass
44	Non-Quarterly Assets	-	-	5.00%	Maximum	Pass
45	Collateral Obligations that pay interest less frequently than semi-annually	-	-	3.00%	Maximum	Pass
46	Deferrable Securities	-	-	3.00%	Maximum	Pass
47	Current Pay Obligations	-	-	2.50%	Maximum	Pass
48	Non-Discount Obligations - Not more than 10% per clause (B) since Closing Date	0.5% / 2,589,748.55	0.5% / 2,589,748.55	10.00%	Maximum	Pass
49	Non-Discount Obligations - Not more than 5% of CPA per clause (A)	0.8% / 2,589,748.55	0.8% / 2,589,748.55	5.00%	Maximum	Pass



ACIS CLO 2014-5, Ltd
Standard & Poor's CDO Monitor

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Portfolio Statistics

Number of Assets:	112
Number of Obligors:	79
Total Principal Balance of Collateral Debt Securities:	278,033,899.89
Weighted Average Maturity (in years):	3.05
Weighted Average Rating:	B
S&P Default Measure (Annualized Expected Portfolio Default Rate):	8.558%
S&P Variability Measure (Annualized Standard Deviation of Portfolio Default Rate):	5.689%
S&P Correlation Measure (Ratio of Standard Deviation of Portfolio with Correlation to without):	1.85

Class Statistics

Rated Class	Balance	Initial Rating	Shadow	Rate	Break-Even Loss Rate	Test Results
Class A-1	280,750,000.00	AAA		38.048%	62.238%	PASS
Class A-2	30,000,000.00	AAA		38.048%	62.238%	PASS



AGIS CLO 2014-5, Ltd. Interest Coverage Ratio Detail

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	Calculation	Ratio	Minimum	Result
Class A/B	A/ (D+E)	265.73%	120.00%	Pass
Class C	A/ (D+E+F)	205.44%	115.00%	Pass
Class D	A/ (D+E+F+G)	170.38%	110.00%	Pass
Class E	A/ (D+E+F+G+H)	143.78%	105.00%	Pass

Received:

Scheduled Interest Proceeds and Fees Received:	1,807,622.79	
Interest on Eligible Investments:	1,854.79	
Amendment and waiver fees, late payment fees and other fees (except Turbo Payment Amounts):	0.00	
Amounts from the Expense Reserve Account:	0.00	
Principal Proceeds treated as Interest Proceeds:	0.00	
Payment received with respect to any Hedge Agreement:	0.00	
Commitment fees and other similar fees:	0.00	
Amounts from the Ramp-Up Account:	0.00	
Amounts from the Interest Reserve Account:	0.00	
		1,809,477.58

Projected:

Scheduled Interest:	1,349,938.56	
Reinvestment Income:	0.00	
Reinvestment Income on Eligible Investments:	0.00	
		1,349,938.56

Less:

Taxes, Registration, and Filing Fees Owed by the Issuer or the Co-Issuer:	0.00	
Fees, Expenses and Indemnities to the Trustee:	14,914.49	
Fees, Expenses and Indemnities to the Collateral Administrator:	0.00	
Fees, Expenses and Indemnities to the Bank:	0.00	
Fees, Expenses and Indemnities to Independent accountants, agents, and counsel of the Issuer and any ETB Subsidiary:	0.00	
Fees and Expenses to the Rating Agencies:	0.00	
Fees, Expenses and Indemnities in relation to Petition Expenses:	0.00	
Fees, Expenses and Indemnities to the Portfolio Manager:	0.00	
Fees, Expenses, and Indemnities to the Administrator:	0.00	
Amounts due and payable to any other person permitted under the Indenture:	0.00	
Accrued and Unpaid Senior Management Fee:	132,309.82	
		147,224.31
		3,012,191.83 (A)



Interest Coverage Ratio Detail

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Denominator:

Amounts due to any Hedge Counterparty, excluding termination amounts:	0.00 (B)
Amounts due to any Hedge Counterparty pursuant to an early termination:	0.00 (C)
Class A Notes Interest Distribution Amount:	688,178.46 (D)
Class B Notes Interest Distribution Amount:	445,364.11 (E)
Class C Notes Interest Distribution Amount, including any interest on Deferred Interest:	332,686.67 (F)
Class D Notes Interest Distribution Amount, including any interest on Deferred Interest:	301,730.72 (G)
Class E Notes Interest Distribution Amount, including any interest on Deferred Interest:	327,046.42 (H)



Overcollateralization Ratio Detail

As of Date: 09/21/2020
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	Calculation	Ratio	Minimum	Result
Class A/B	A/(B+C)	144.28%	122.00%	Pass
Class C	A/(B+C+D)	125.14%	113.70%	Pass
Class D	A/(B+C+D+E)	112.96%	108.50%	Pass
Class E	A/(B+C+D+E+F)	104.73%	105.20%	Fail
Interest Reinvestment	A/(B+C+D+E+F)	104.73%	106.20%	N/A

Collateral:

Aggregate Principal Balance of the Collateral Obligations:	285,701,570.37	
Available Principal Amounts:	31,820,898.14	
Unpaid Principal Financed Accrued Interest:	0.00	
		317,522,468.51

Less:

Aggregate Principal Balance of Defaulted Obligations:	7,667,670.48	
Aggregate Principal Balance of Discounted Obligations:	938,194.51	
Aggregate Principal Balance of Deferring Securities:	0.00	
CCC/Caa Par Reduction Amount:	9,082,232.64	
		17,688,097.63

Plus:

Lesser of Market Value and (i) S&P Recovery Amount and (ii) Moody's Recovery Amount of Defaulted Securities:	1,245,653.68	
Lesser of (i) S&P Collateral Value (ii) Moody's Collateral Value of Deferring Securities:	0.00	
Purchase Price of Discount Obligations:	713,027.83	
		1,958,681.51

Adjusted Collateral Principal Amount: **301,793,052.39 (A)**

Notes:

Aggregate Principal Amount of the Class A Notes:	141,171,895.32 (B)
Aggregate Principal Amount of the Class B Notes:	68,000,000.00 (C)
Aggregate Principal Amount of the Class C Notes, including Deferred Interest:	32,000,000.00 (D)
Aggregate Principal Amount of the Class D Notes, including Deferred Interest:	26,000,000.00 (E)
Aggregate Principal Amount of the Class E Notes, including Deferred Interest:	21,000,000.00 (F)



Caa/CCC Excess Haircut Detail

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Caa Excess Calculation:

Balance of Caa Obligations	60,290,057.04
Less: Threshold	23,239,109.85
Caa Excess	37,050,947.19
Market Value of Excess	29,058,263.85
Caa Excess Adjustment Amount	7,992,683.34

CCC Excess Calculation:

Balance of CCC Obligations	70,197,288.88
Less: Threshold	23,239,109.85
CCC Excess	46,958,179.03
Market Value of Excess	37,875,946.39
CCC Excess Adjustment Amount	9,082,232.64

The greater of the Caa and CCC
Excess Adjustment Amounts: 9,082,232.64

Caa Excess Obligation	Principal Balance	Caa Excess	Market Price	Market Value	CCC Excess Obligation	Principal Balance	CCC Excess	Market Price	Market Value
McGraw-Hill Global Education Holdings T/L	3,545,221.42	1,851,047.92	85.68	1,586,014.88	Life Time Fitness 2017 Refinancing T/L B	483,781.40	259,790.75	92.88	241,280.66
Cengage Learning T/LB	1,979,381.44	1,979,381.44	85.05	1,683,463.91	Life Time Fitness 2017 Refinancing T/L B	605,660.17	605,660.17	92.88	562,506.88
Cengage Learning T/LB	1,513,331.73	1,513,331.73	85.05	1,287,088.64	Life Time Fitness 2017 Refinancing T/L B	477,724.99	477,724.99	92.88	443,687.08
Cengage Learning T/LB	1,689,887.10	1,689,887.10	85.05	1,437,248.98	Life Time Fitness 2017 Refinancing T/L B	465,208.72	465,208.72	92.88	432,062.60
Cengage Learning T/LB	504,443.95	504,443.95	85.05	429,029.58	Life Time Fitness 2017 Refinancing T/L B	7,653.06	7,653.06	92.88	7,107.78
American Tire Distributors T/L B	3,288,344.61	3,288,344.61	84.82	2,789,206.78	Life Time Fitness 2017 Refinancing T/L B	287.17	287.17	92.88	266.71
American Tire Distributors T/L B	405,650.19	405,650.19	84.82	344,076.55	Life Time Fitness 2017 Refinancing T/L B	3,768.84	3,768.84	92.88	3,500.31
Team Health Holdings T/L	1,641,805.48	1,641,805.48	84.35	1,384,862.92	Life Time Fitness 2017 Refinancing T/L B	1,250.00	1,250.00	92.88	1,160.94
Team Health Holdings T/L	1,979,539.64	1,979,539.64	84.35	1,669,741.69	Life Time Fitness 2017 Refinancing T/L B	1,246.86	1,246.86	92.88	1,158.02
Team Health Holdings T/L	1,974,489.80	1,974,489.80	84.35	1,665,482.15	Life Time Fitness 2017 Refinancing T/L B	1,560.98	1,560.98	92.88	1,449.76
Team Health Holdings T/L	1,387,308.91	1,387,308.91	84.35	1,170,195.07	Life Time Fitness 2017 Refinancing T/L B	1,231.25	1,231.25	92.88	1,143.52
Team Health Holdings T/L	2,305,439.17	2,305,439.17	84.35	1,944,637.94	Life Time Fitness 2017 Refinancing T/L B	1,198.99	1,198.99	92.88	1,113.56
Syniverse Holdings T/L (01/18)	2,962,121.20	2,962,121.20	77.44	2,293,807.41	Red Lobster Management T/L B	248,606.99	248,606.99	92.50	229,961.47
Syniverse Holdings T/L (01/18)	1,286,539.13	1,286,539.13	77.44	996,270.17	Red Lobster Management T/L B	143,193.39	143,193.39	92.50	132,453.89
Syniverse Holdings T/L (01/18)	2,456,030.13	2,456,030.13	77.44	1,901,900.61	Affinity Gaming T/L (Initial)	1,978,558.60	1,978,558.60	86.83	1,718,041.79
Envision Healthcare (Enterprise Merger) T/L B	1,974,937.35	1,974,937.35	73.60	1,453,553.89	Flexential Intermediate T/L B (Peak 10)	2,969,465.64	2,969,465.64	86.50	2,568,587.78
Envision Healthcare (Enterprise Merger) T/L B	3,949,874.70	3,949,874.70	73.60	2,907,107.78	Flexential Intermediate T/L B (Peak 10)	997,213.28	997,213.28	86.50	862,589.49



Caa/CCC Excess Haircut Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Dayco Products T/L B (04/17)	1,451,250.03	1,451,250.03	62.33	904,607.68	Flexential Intermediate T/L B (Peak 10)	2,449,622.16	2,449,622.16	86.50	2,118,923.17
Bright Bidco (Lumileds) T/L B (02/18)	447,660.69	447,660.69	49.40	221,126.47	McGraw-Hill Global Education Holdings T/L	1,925,721.85	1,925,721.85	85.68	1,649,997.00
Bright Bidco (Lumileds) T/L B (02/18)	358,128.55	358,128.55	49.40	176,901.18	McGraw-Hill Global Education Holdings T/L	2,347,416.72	2,347,416.72	85.68	2,011,313.59
Bright Bidco (Lumileds) T/L B (02/18)	1,643,735.47	1,643,735.47	49.40	811,939.57	McGraw-Hill Global Education Holdings T/L	1,231,732.34	1,231,732.34	85.68	1,055,372.90
					McGraw-Hill Global Education Holdings T/L	3,545,221.42	3,545,221.42	85.68	3,037,616.62
					Cengage Learning T/LB	1,979,381.44	1,979,381.44	85.05	1,683,463.91
					Cengage Learning T/LB	1,513,331.73	1,513,331.73	85.05	1,287,088.64
					Cengage Learning T/LB	1,689,887.10	1,689,887.10	85.05	1,437,248.98
					Cengage Learning T/LB	504,443.95	504,443.95	85.05	429,029.58
					American Tire Distributors T/L B	3,288,344.61	3,288,344.61	84.82	2,789,206.78
					American Tire Distributors T/L B	405,650.19	405,650.19	84.82	344,076.55
					Urban One T/L	1,383,528.59	1,383,528.59	83.65	1,157,321.67
					Syniverse Holdings T/L (01/18)	2,962,121.20	2,962,121.20	77.44	2,293,807.41
					Syniverse Holdings T/L (01/18)	1,286,539.13	1,286,539.13	77.44	996,270.17
					Syniverse Holdings T/L (01/18)	2,456,030.13	2,456,030.13	77.44	1,901,900.61
					Envision Healthcare (Enterprise Merger) T/L B	1,974,937.35	1,974,937.35	73.60	1,453,553.89
					Envision Healthcare (Enterprise Merger) T/L B	3,949,874.70	3,949,874.70	73.60	2,907,107.78
					Dayco Products T/L B (04/17)	1,451,250.03	1,451,250.03	62.33	904,607.68
					Bright Bidco (Lumileds) T/L B (02/18)	447,660.69	447,660.69	49.40	221,126.47
					Bright Bidco (Lumileds) T/L B (02/18)	358,128.55	358,128.55	49.40	176,901.18
					Bright Bidco (Lumileds) T/L B (02/18)	1,643,735.47	1,643,735.47	49.40	811,939.57
Total:		37,050,947.19		29,058,263.85			46,958,179.03		37,875,946.39



Assets: Purchased

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Primary Asset Type	Par Amount	Purchase Price	Cost	Accrued Interest Amount	Trade Date
			-	-	-	-	
Totals:			0				



ACIS CLO 2014-5 Ltd.

Assets: Sold

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Primary Asset Type	Par Amount	Sale Price	Proceeds	Reason For Sale	Trade Date
			-	-	-		
Total:			0				



Intra-Period Collection Account Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX144914	Academy T/L B	31,464.34	28,915.46	60,379.80	-	-	-	60,379.80
LX172091	Acadia Healthcare T/L B3	11,244.00	10,090.95	21,334.95	-	-	-	21,334.95
LX172092	Acadia Healthcare T/L B4	3,714.11	3,333.23	7,047.34	-	-	-	7,047.34
LX155961	Advanced Disposal T/L B	1,267.74	1,008.88	2,276.62	3,248.81	3,248.81	6,497.62	8,774.24
LX153030	Affinity Gaming T/L (Initial)	7,240.97	6,540.24	13,781.21	-	-	-	13,781.21
LX161956	AlixPartners T/L B	8,936.48	8,020.06	16,956.54	-	-	-	16,956.54
LX152754	Allnex T/L B2	-	17,353.93	17,353.93	-	-	-	17,353.93
LX152923	Allnex T/L B3	-	13,074.55	13,074.55	-	-	-	13,074.55
LX163228	Almonde (Misys) T/L B	65,363.83	53.84	65,417.67	-	15,385.83	15,385.83	80,803.50
LX155973	American Airlines Replacement T/L B (AMR)	3,496.15	3,468.32	6,964.47	-	-	-	6,964.47
LX172399	American Greetings T/L (3/18)	16,775.26	15,151.85	31,927.11	-	9,445.84	9,445.84	41,372.95
LX143787	American Tire Distributors T/L B	24,068.86	21,739.61	45,808.47	-	-	-	45,808.47
LX173667	Aramark Services T/L B-2	3,398.75	3,477.24	6,875.99	-	-	-	6,875.99
LX163100	Axalta Coating Systems (Dupont) T/L (05/17)	-	-	-	-	-	-	-
LX168609	BCP Renaissance T/L B	-	-	-	-	-	-	-
LX183349	Berry Global (Berry Plastics) T/L W	12,028.59	11,847.91	23,876.50	-	-	-	23,876.50
LX171932	Boardriders T/L B	46,546.26	-	46,546.26	6,195.15	-	6,195.15	52,741.41
LX189759	Boardriders T/L B2	-	-	-	-	-	-	-
LX174341	Boxer Parent Company T/L	22,630.43	20,361.36	42,991.79	-	-	-	42,991.79
LX161204	Boyd Gaming T/L B3	3,601.60	2,882.71	6,484.31	-	-	-	6,484.31
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	-	-	-	-	-	-	-
LX159595	Builders Firstsource T/L	-	4,004.03	4,004.03	-	-	-	4,004.03
LX144710	Calpine Corporation T/L B-5	1,106.69	995.48	2,102.17	-	-	-	2,102.17
LX152766	Cengage Learning T/L B	76,301.17	-	76,301.17	-	-	-	76,301.17
LX159695	Change Healthcare T/L	36,291.28	435.05	36,726.33	-	-	-	36,726.33
LX179100	Clarios Global T/L B	9,126.66	8,795.16	17,921.82	-	-	-	17,921.82
LX184217	Clark Equipment (11/19) T/L B (Doosan Bobcat/ Infracore)	-	-	-	-	-	-	-
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	737.43	666.07	1,403.50	-	-	-	1,403.50
LX178454	CommScope T/L B (04/19)	8,789.89	7,899.61	16,689.50	-	-	-	16,689.50
LX156731	Conduent T/L B (Xerox)	6,865.45	6,161.42	13,026.87	-	-	-	13,026.87



ACIS CLO 2014-5 Ltd. Intra-Period Collection Account Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX177266	ConvergeOne T/L (01/19)	26,486.19	23,843.92	50,330.11	-	-	-	50,330.11
LX161958	Cypress Intermediate (CCC Info) T/L B	5,782.69	5,223.08	11,005.77	-	-	-	11,005.77
LX163416	Dayco Products T/L B (04/17)	-	16,964.39	16,964.39	-	3,750.00	3,750.00	20,714.39
LX162899	Diebold T/L B (New Dollar)	17,312.77	16,230.72	33,543.49	-	-	-	33,543.49
LX155237	Eldorado Resorts T/L B (03/17)	-	4,222.14	4,222.14	-	-	-	4,222.14
LX163026	Endo Luxembourg Finance T/L B	-	-	-	-	-	-	-
LX175867	Envision Healthcare (Enterprise Merger) T/L B	20,041.62	18,023.22	38,064.84	-	-	-	38,064.84
LX173582	Epic Y-Grade T/L B	24,500.00	10,888.89	35,388.89	-	-	-	35,388.89
LX159615	ExamWorks T/L B1	-	-	-	-	-	-	-
LX173032	Ferro T/L B-1	-	-	-	-	-	-	-
LX167187	Flexential Intermediate T/L B (Peak 10)	-	-	-	-	-	-	-
LX162521	Forterra Finance T/L (04/17)	16,914.18	17,091.79	34,005.97	-	816,507.44	816,507.44	850,513.41
LX155134	G-III Apparel Group T/L B (10/16)	7,824.13	-	7,824.13	1,099,193.17	-	1,099,193.17	1,107,017.30
LX175013	GIP III Stetson T/L B	1,833.52	1,335.11	3,168.63	2,069.95	-	2,069.95	5,238.58
LX171691	Global Medical Response T/L B	-	108,060.07	108,060.07	-	-	-	108,060.07
LX151642	GLP Capital T/L A	7,738.30	526.32	8,264.62	3,651,864.13	348,135.87	4,000,000.00	4,008,264.62
LX168592	Golden Nugget T/L B (09/17)	9,882.19	6,161.45	16,043.64	-	-	-	16,043.64
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	-	-	-	-	-	-	-
LX141384	Granite Acq 1st T/L B (Wheelabrator)	-	-	-	-	-	-	-
LX159621	Gray Television T/L B	2,057.99	1,797.06	3,855.05	-	-	-	3,855.05
LX165794	Gruden Acquisition T/L	-	-	-	-	-	-	-
LX176498	HD Supply T/L B-5	9,902.47	8,864.76	18,767.23	-	-	-	18,767.23
LX173879	IBC Capital T/L B1 (Goodpack)	-	23,039.57	23,039.57	-	-	-	23,039.57
LX169195	Ineos US Finance T/L (2024 Dollar)	7,315.29	-	7,315.29	-	-	-	7,315.29
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	3,489.14	3,123.50	6,612.64	-	-	-	6,612.64
LX146975	Kenan Advantage T/L B (Canadian)	893.71	807.22	1,700.93	-	-	-	1,700.93
LX146807	Kenan Advantage T/L B (U.S.)	2,945.76	2,660.69	5,606.45	-	-	-	5,606.45
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	42,768.49	21,816.69	64,585.18	-	1,684,293.67	1,684,293.67	1,748,878.85
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	61,597.79	-	61,597.79	-	-	-	61,597.79
LX136370	Libbey Glass T/L	-	-	-	-	-	-	-



Intra-Period Collection Account Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX159083	Life Time Fitness 2017 Refinancing T/L B	-	67,100.12	67,100.12	-	-	-	67,100.12
LX173565	Lifescan Global T/L	-	-	-	-	-	-	-
LX152400	McGraw-Hill Global Education Holdings T/L	-	-	-	-	-	-	-
LX172427	Mediacom T/L N	1,505.80	1,281.14	2,786.94	-	330,833.34	330,833.34	333,620.28
LX155231	Mohegan Tribal T/L A	-	14,256.76	14,256.76	-	-	-	14,256.76
LX152711	MPH Acquisition (Multiplan) T/L B	-	-	-	-	-	-	-
LX165715	MTS Systems Corporation T/L B (06/17)	1,144.34	1,033.59	2,177.93	-	2,244.19	2,244.19	4,422.12
LX162460	Nielsen Finance T/L B4	957.98	886.95	1,844.93	-	-	-	1,844.93
LX155280	NN, Inc T/L B (9/16)	17,386.01	15,703.49	33,089.50	-	-	-	33,089.50
LX167279	Parexel International T/L B	1,110.30	996.99	2,107.29	-	-	-	2,107.29
LX159002	Prestige Brands T/L B4	1,224.70	1,066.33	2,291.03	18,537.35	4,119.41	22,656.76	24,947.79
LX169594	Rackspace T/L B (11/17)	80,063.49	-	80,063.49	-	-	-	80,063.49
LX159617	RadNet Management T/L B (01/17)	25,907.35	-	25,907.35	-	-	-	25,907.35
LX138244	Red Lobster Management T/L B	7,645.49	467.56	8,113.05	-	86,873.70	86,873.70	94,986.75
LX153860	Revlon Consumer Products T/L B (Initial)	24,209.58	5,561.66	29,771.24	-	-	-	29,771.24
LX155106	RP Crown Parent (JDA Software) T/L B	11,625.59	-	11,625.59	3,600,181.57	-	3,600,181.57	3,611,807.16
LX152375	Russell Investments T/L B	-	-	-	-	-	-	-
LX171269	Scientific Games T/L B-5	30,111.41	1,728.99	31,840.40	-	-	-	31,840.40
LX158094	Sinclair Television T/L B2	2,899.25	2,607.90	5,507.15	-	-	-	5,507.15
LX151194	Solera T/L B	3,980.56	3,574.33	7,554.89	-	-	-	7,554.89
LX159036	Sophia / Ellucian T/L B	-	-	-	-	-	-	-
LX171276	Syniverse Holdings T/L (01/18)	-	-	-	-	-	-	-
LX156377	Team Health Holdings T/L	33,023.97	29,828.10	62,852.07	-	-	-	62,852.07
LX168620	Traverse Midstream T/L B	20,925.37	18,900.33	39,825.70	-	-	-	39,825.70
LX168581	Tronox T/L B (09/17)	2,493.20	2,307.42	4,800.62	-	-	-	4,800.62
LX163494	Truck Hero (Tectum Holdings) 1st Lien T/L	8,202.95	7,376.83	15,579.78	-	-	-	15,579.78
LX163496	Truck Hero (Tectum Holdings) 2nd Lien T/L	3,186.11	2,877.78	6,063.89	-	-	-	6,063.89
LX173324	United Airlines T/L B (05/18)	2,409.71	2,157.19	4,566.90	-	-	-	4,566.90
LX161197	Univision Communications T/L C5	25,530.69	23,059.98	48,590.67	-	-	-	48,590.67
LX162476	Urban One T/L	5,956.86	5,380.39	11,337.25	-	-	-	11,337.25
LX153134	US Foods Second Incremental T/L	3,224.48	2,886.58	6,111.06	-	-	-	6,111.06



Intra-Period Collection Account Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX167989	USI Incremental T/L	-	-	-	-	-	-	-
LX168054	USS Ultimate Holdings T/L (United Site)	-	-	-	-	-	-	-
LX169239	VC GB Holdings T/L (Generation Brands)	13,346.27	12,054.70	25,400.97	-	-	-	25,400.97
LX165578	Veritas US T/L B1 (06/17)	65,591.18	-	65,591.18	8,418,119.22	-	8,418,119.22	8,483,710.40
LX144232	Wash Multifamily T/L (1st Lien)	3,254.45	2,939.50	6,193.95	-	-	-	6,193.95
LX165396	WideOpenWest T/L B (6/17)	11,750.11	11,750.11	23,500.22	-	-	-	23,500.22
LX179044	Windstream Services T/L (DIP)	21,923.89	36,575.00	58,498.89	-	9,500,000.00	9,500,000.00	9,558,498.89
Totals:	98	1,100,873.26	761,317.27	1,862,190.53	16,799,409.35	12,804,838.10	29,604,247.45	31,466,437.98



Proceeds Account Summary

As of Date: 09/21/2020
Payment Date: 11/02/2020



Accounts Summary

Account	Beginning Balance	Deposits	Withdrawals	Ending Balance
Collection - Interest	1,054,652.65	779,713.82	24,888.89	1,809,477.58
Collection - Principal	17,101,785.82	14,719,112.34	0.00	31,820,898.16
Custodial	0.00	0.00	0.00	0.00
Expense Reserve	0.00	0.00	0.00	0.00
Hedge	0.00	0.00	0.00	0.00
Interest Reserve	0.00	0.00	0.00	0.00
Payment	0.00	0.00	0.00	0.00
Ramp-Up	0.00	0.00	0.00	0.00
Revolver Funding	0.00	0.00	0.00	0.00
Supplemental Reserve	0.00	0.00	0.00	0.00
Totals:	18,156,438.47	15,498,826.16	24,888.89	33,630,375.74

Asset Summary

Balance of Collection:	33,630,375.72
Balance of Custodial:	0.00
Balance of Expense Reserve:	0.00
Balance of Hedge:	0.00
Balance of Interest Reserve:	0.00
Balance of Payment:	0.00
Balance of Ramp-Up:	0.00
Balance of Revolver Funding:	0.00
Balance of Supplemental Reserve:	0.00
Total of All Proceeds:	33,630,375.72

Account Summary: Based on Settlement Date

Asset Summary: Based on Trade Date



Current Asset Characteristics - Part I

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Current Coupon	Funded Balance	Unfunded Balance	Total Commitment	% of Collateral Principal Amount
LX144914	Academy T/L B	Academy, Ltd.	01-Jul-22	5.00000%	7,011,974.51	-	7,011,974.51	2.26%
LX172091	Acadia Healthcare T/L B3	Acadia Healthcare Company, Inc.	11-Feb-22	2.65638%	4,875,403.84	-	4,875,403.84	1.57%
LX172092	Acadia Healthcare T/L B4	Acadia Healthcare Company, Inc.	16-Feb-23	2.65638%	1,610,438.51	-	1,610,438.51	0.52%
LX155961	Advanced Disposal T/L B	Advanced Disposal Services, Inc.	10-Nov-23	3.00000%	430,755.59	-	430,755.59	0.14%
LX153030	Affinity Gaming T/L (Initial)	Affinity Gaming, LLC	03-Jul-23	4.25000%	1,978,558.60	-	1,978,558.60	0.64%
LX161956	AlixPartners T/L B	AlixPartners, LLP	04-Apr-24	2.65638%	3,874,861.82	-	3,874,861.82	1.25%
LX152754	Allnex T/L B2	Allnex SARL	13-Sep-23	4.00000%	1,697,667.25	-	1,697,667.25	0.55%
LX152923	Allnex T/L B3	Allnex USA Inc	13-Sep-23	4.00000%	1,279,032.20	-	1,279,032.20	0.41%
LX163228	Almonde (Misys) T/L B	Almonde, Inc.	13-Jun-24	4.50000%	5,668,425.62	-	5,668,425.62	1.83%
LX155973	American Airlines Replacement T/L B (AMR)	American Airlines, Inc.	28-Apr-23	2.15638%	1,921,285.27	-	1,921,285.27	0.62%
LX172399	American Greetings T/L (3/18)	American Greetings Corporation	05-Apr-24	5.50000%	3,532,544.64	-	3,532,544.64	1.14%
LX143787	American Tire Distributors T/L B	American Tire Distributors Inc	02-Sep-24	8.50000%	3,693,994.80	-	3,693,994.80	1.19%
LX173667	Aramark Services T/L B-2	Aramark Services, Inc.	28-Mar-24	1.90328%	2,046,899.82	-	2,046,899.82	0.66%
LX163100	Axalta Coating Systems (Dupont) T/L (05/17)	Axalta Coating Systems Dutch Holding B B.V.	31-May-24	2.05788%	330,730.27	-	330,730.27	0.11%
LX168609	BCP Renaissance T/L B	BCP Renaissance Parent L.L.C.	31-Oct-24	4.50000%	1,984,616.13	-	1,984,616.13	0.64%
LX183349	Berry Global (Berry Plastics) T/L W	Berry Global, Inc.	03-Oct-22	2.15550%	6,383,495.72	-	6,383,495.72	2.06%
LX189759	Boardriders T/L B2	Boardriders, Inc.	23-Apr-24	6.74600%	2,422,305.60	-	2,422,305.60	0.78%
LX174341	Boxer Parent Company T/L	Boxer Parent Company, Inc.	02-Oct-25	4.40638%	5,934,736.34	-	5,934,736.34	1.92%
LX161204	Boyd Gaming T/L B3	Boyd Gaming Corporation	15-Sep-23	2.35600%	1,568,885.55	-	1,568,885.55	0.51%
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Bright Bidco B.V.	28-Jun-24	4.57200%	2,449,524.71	-	2,449,524.71	0.79%
LX159595	Builders Firstsource T/L	Builders FirstSource, Inc.	29-Feb-24	4.00000%	396,002.48	-	396,002.48	0.13%
LX144710	Calpine Corporation T/L B-5	Calpine Corporation	15-Jan-24	2.41000%	528,883.31	-	528,883.31	0.17%
LX152766	Cengage Learning T/L B	Cengage Learning, Inc.	07-Jun-23	5.25000%	5,687,044.22	-	5,687,044.22	1.84%
LX159695	Change Healthcare T/L	Change Healthcare Holdings, Inc.	01-Mar-24	3.50000%	4,057,409.26	-	4,057,409.26	1.31%
LX179100	Clarios Global T/L B	Clarios Global LP	30-Apr-26	3.65849%	2,977,500.00	-	2,977,500.00	0.96%
LX184217	Clark Equipment (11/19) T/L B (Doosan Bobcat/ Infracore)	Clark Equipment Company	17-May-24	2.05788%	1,450,455.38	-	1,450,455.38	0.47%
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	Coinamatic Canada Inc.	16-May-22	4.25000%	201,499.80	-	201,499.80	0.07%
LX178454	CommScope T/L B (04/19)	CommScope, Inc.	06-Apr-26	3.40638%	2,977,500.00	-	2,977,500.00	0.96%
LX156731	Conduent T/L B (Xerox)	Conduent Incorporated	07-Dec-23	2.65638%	2,976,863.76	-	2,976,863.76	0.96%
LX177266	ConvergeOne T/L (01/19)	ConvergeOne Holdings Corp.	04-Jan-26	5.15638%	5,939,874.49	-	5,939,874.49	1.92%
LX161958	Cypress Intermediate (CCC Info) T/L B	Cypress Intermediate Holdings III, Inc.	29-Apr-24	4.00000%	1,678,846.20	-	1,678,846.20	0.54%



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Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Current Coupon	Funded Balance	Unfunded Balance	Total Commitment	% of Collateral Principal Amount
LX163416	Dayco Products T/L B (04/17)	Dayco Products, LLC	19-May-23	4.50588%	1,451,250.03	-	1,451,250.03	0.47%
LX162899	Diebold T/L B (New Dollar)	Diebold Nixdorf, Incorporated.	06-Nov-23	2.93750%	6,630,423.54	-	6,630,423.54	2.14%
LX163026	Endo Luxembourg Finance T/L B	Endo Luxembourg Finance Company I S.a.r.l.	29-Apr-24	5.00000%	3,949,615.61	-	3,949,615.61	1.27%
LX175867	Envision Healthcare (Enterprise Merger) T/L B	Envision Healthcare Corporation	10-Oct-25	3.90638%	5,924,812.05	-	5,924,812.05	1.91%
LX159615	ExamWorks T/L B1	Examworks Group Inc	27-Jul-23	4.32200%	2,868,169.32	-	2,868,169.32	0.93%
LX173032	Ferro T/L B-1	Ferro Corporation	14-Feb-24	2.55788%	1,209,656.25	-	1,209,656.25	0.39%
LX167187	Flexential Intermediate T/L B (Peak 10)	Flexential Intermediate Corporation	01-Aug-24	3.80788%	6,416,301.08	-	6,416,301.08	2.07%
LX162521	Forterra Finance T/L (04/17)	Forterra Finance, LLC	25-Oct-23	4.00000%	4,094,059.33	-	4,094,059.33	1.32%
LX171691	Global Medical Response T/L B	Global Medical Response, Inc.	28-Apr-22	4.25000%	9,939,569.02	-	9,939,569.02	3.21%
LX168592	Golden Nugget T/L B (09/17)	Golden Nugget, Inc.	04-Oct-23	3.25000%	2,287,500.81	-	2,287,500.81	0.74%
LX141384	Granite Acq 1st T/L B (Wheelabrator)	Granite Acquisition, Inc.	17-Dec-21	4.50000%	8,876,347.59	-	8,876,347.59	2.86%
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	Granite Acquisition, Inc.	19-Dec-22	8.25000%	2,101,345.32	-	2,101,345.32	0.68%
LX159621	Gray Television T/L B	Gray Television, Inc.	07-Feb-24	2.40513%	927,336.21	-	927,336.21	0.30%
LX165794	Gruden Acquisition T/L	Gruden Acquisition, Inc.	18-Aug-22	6.50000%	2,787,746.79	-	2,787,746.79	0.90%
LX176498	HD Supply T/L B-5	HD Supply, Inc.	17-Oct-23	1.90638%	5,963,773.06	-	5,963,773.06	1.92%
LX173879	IBC Capital T/L B1 (Goodpack)	IBC Capital Limited	11-Sep-23	3.98325%	2,220,981.74	-	2,220,981.74	0.72%
LX169195	Ineos US Finance T/L (2024 Dollar)	Ineos US Finance LLC	01-Apr-24	2.21350%	3,900,000.00	-	3,900,000.00	1.26%
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	IQVIA Inc.	07-Mar-24	1.90638%	2,101,338.18	-	2,101,338.18	0.68%
LX146975	Kenan Advantage T/L B (Canadian)	Kenan Advantage Group, Inc.	01-Aug-22	4.00000%	259,464.85	-	259,464.85	0.08%
LX146807	Kenan Advantage T/L B (U.S.)	Kenan Advantage Group, Inc.	01-Aug-22	4.00000%	855,221.61	-	855,221.61	0.28%
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Kronos Acquisition Holdings Inc.	15-May-23	5.00000%	3,363,789.88	-	3,363,789.88	1.09%
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Lanai Holdings III, Inc.	29-Aug-22	5.75000%	4,191,910.40	-	4,191,910.40	1.35%
LX136370	Libbey Glass (Pre-Petition) T/L	Libbey Glass Inc.	09-Apr-21	-	2,474,156.66	-	2,474,156.66	0.80%
LX159083	Life Time Fitness 2017 Refinancing T/L B	Life Time, Inc.	10-Jun-22	3.75000%	7,078,694.64	-	7,078,694.64	2.28%
LX173565	Lifescan Global T/L	Lifescan Global Corporation	01-Oct-24	7.17525%	5,948,564.87	-	5,948,564.87	1.92%
LX152400	McGraw-Hill Global Education Holdings T/L	McGraw-Hill Global Education Holdings, LLC	04-May-22	5.00000%	9,050,092.33	-	9,050,092.33	2.92%
LX172427	Mediacom T/L N	Mediacom Illinois LLC	15-Feb-24	1.86000%	653,085.68	-	653,085.68	0.21%
LX152711	MPH Acquisition (Multiplan) T/L B	MPH Acquisition Holdings LLC	07-Jun-23	3.75000%	2,589,019.81	-	2,589,019.81	0.84%
LX165715	MTS Systems Corporation T/L B (06/17)	MTS Systems Corporation	05-Jul-23	4.00000%	329,982.57	-	329,982.57	0.11%
LX162460	Nielsen Finance T/L B4	Nielsen Finance LLC	04-Oct-23	2.15425%	493,804.29	-	493,804.29	0.16%
LX155280	NN, Inc T/L B (9/16)	NN, Inc.	19-Oct-22	6.50000%	3,106,185.64	-	3,106,185.64	1.00%



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Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Current Coupon	Funded Balance	Unfunded Balance	Total Commitment	% of Collateral Principal Amount
LX167279	Parexel International T/L B	Parexel International Corporation	27-Sep-24	2.90638%	440,323.85	-	440,323.85	0.14%
LX159002	Prestige Brands T/L B4	Prestige Brands, Inc.	26-Jan-24	2.15638%	630,269.91	-	630,269.91	0.20%
LX169594	Rackspace T/L B (11/17)	Rackspace Hosting, Inc.	03-Nov-23	4.00000%	7,918,367.32	-	7,918,367.32	2.56%
LX159617	RadNet Management T/L B (01/17)	RadNet Management, Inc.	30-Jun-23	4.75000%	2,134,244.42	-	2,134,244.42	0.69%
LX138244	Red Lobster Management T/L B	Red Lobster Management LLC	28-Jul-21	6.25000%	391,800.38	-	391,800.38	0.13%
LX153860	Revlon Consumer Products T/L B (Initial)	Revlon Consumer Products Corporation	07-Sep-23	4.25000%	2,771,208.22	-	2,771,208.22	0.89%
LX152375	Russell Investments T/L B	Russell Investments US Institutional Holdco, Inc.	01-Jun-23	3.82200%	7,820,404.17	-	7,820,404.17	2.52%
LX171269	Scientific Games T/L B-5	Scientific Games International, Inc.	14-Aug-24	3.47215%	3,895,044.03	-	3,895,044.03	1.26%
LX158094	Sinclair Television T/L B2	Sinclair Television Group, Inc.	03-Jan-24	2.41000%	1,385,541.86	-	1,385,541.86	0.45%
LX151194	Solera T/L B	Solera, LLC	03-Mar-23	2.93792%	1,578,619.11	-	1,578,619.11	0.51%
LX159036	Sophia / Ellucian T/L B	Sophia, L.P.	30-Sep-22	4.25000%	3,245,399.62	-	3,245,399.62	1.05%
LX171276	Syniverse Holdings T/L (01/18)	Syniverse Holdings, Inc.	09-Mar-23	6.00000%	6,704,690.46	-	6,704,690.46	2.16%
LX156377	Team Health Holdings T/L	Team Health Holdings, Inc.	06-Feb-24	3.75000%	10,226,777.51	-	10,226,777.51	3.30%
LX168620	Traverse Midstream T/L B	Traverse Midstream Partners LLC	27-Sep-24	5.00000%	4,860,085.26	-	4,860,085.26	1.57%
LX168581	Tronox T/L B (09/17)	Tronox Finance LLC	23-Sep-24	3.21906%	1,686,431.67	-	1,686,431.67	0.54%
LX163494	Truck Hero (Tectum Holdings) 1st Lien T/L	Truck Hero, Inc.	22-Apr-24	3.90638%	2,425,000.00	-	2,425,000.00	0.78%
LX163496	Truck Hero (Tectum Holdings) 2nd Lien T/L	Truck Hero, Inc.	21-Apr-25	9.25000%	400,000.00	-	400,000.00	0.13%
LX173324	United Airlines T/L B (05/18)	United Airlines, Inc.	01-Apr-24	1.90638%	1,451,250.00	-	1,451,250.00	0.47%
LX161197	Univision Communications T/L C5	Univision Communications Inc.	15-Mar-24	3.75000%	7,906,279.45	-	7,906,279.45	2.55%
LX162476	Urban One T/L	Urban One, Inc.	18-Apr-23	5.00000%	1,383,528.59	-	1,383,528.59	0.45%
LX153134	US Foods Second Incremental T/L	US Foods, Inc.	27-Jun-23	1.90638%	1,941,947.67	-	1,941,947.67	0.63%
LX167989	USI Incremental T/L	U.S.I., Inc.	16-May-24	3.30788%	1,945,000.00	-	1,945,000.00	0.63%
LX168054	USS Ultimate Holdings T/L (United Site)	USS Ultimate Holdings Inc	26-Aug-24	4.75000%	972,499.99	-	972,499.99	0.31%
LX169239	VC GB Holdings T/L (Generation Brands)	VC GB Holdings, Inc.	28-Feb-24	4.00000%	3,874,723.88	-	3,874,723.88	1.25%
LX144232	Wash Multifamily T/L (1st Lien)	Wash MultiFamily Acquisition, Inc.	16-May-22	4.25000%	889,261.75	-	889,261.75	0.29%
LX165396	WideOpenWest T/L B (6/17)	WideOpenWest Finance, LLC	18-Aug-23	4.25000%	3,210,656.40	-	3,210,656.40	1.04%
Totals:	88				285,701,570.37	-	285,701,570.37	



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Security I.D.	Security Description	DIP Loan	Specified Type	Cov-Lite Loan	Pays less frequently than Quarterly	Moody's Rating derived from S&P	S&P Rating derived from Moody's	Zero Coupon
LX144914	Academy T/L B	-	-	-	-	-	-	-
LX172091	Acadia Healthcare T/L B3	-	-	-	-	-	-	-
LX172092	Acadia Healthcare T/L B4	-	-	-	-	-	-	-
LX155961	Advanced Disposal T/L B	-	-	-	-	-	-	-
LX153030	Affinity Gaming T/L (Initial)	-	-	-	-	-	-	-
LX161956	AlixPartners T/L B	-	-	-	-	-	-	-
LX152754	Allnex T/L B2	-	-	-	-	-	-	-
LX152923	Allnex T/L B3	-	-	-	-	-	-	-
LX163228	Almonde (Misys) T/L B	-	-	-	-	-	-	-
LX155973	American Airlines Replacement T/L B (AMR)	-	-	-	-	-	-	-
LX172399	American Greetings T/L (3/18)	-	-	-	-	-	-	-
LX143787	American Tire Distributors T/L B	-	-	-	-	-	-	-
LX173667	Aramark Services T/L B-2	-	-	-	-	-	-	-
LX163100	Axalta Coating Systems (Dupont) T/L (05/17)	-	-	-	-	-	-	-
LX168609	BCP Renaissance T/L B	-	-	-	-	-	-	-
LX183349	Berry Global (Berry Plastics) T/L W	-	-	-	-	-	-	-
LX189759	Boardriders T/L B2	-	-	-	-	-	-	-
LX174341	Boxer Parent Company T/L	-	-	-	-	-	-	-
LX161204	Boyd Gaming T/L B3	-	-	-	-	-	-	-
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	-	-	-	-	-	-	-
LX159595	Builders Firstsource T/L	-	-	-	-	-	-	-
LX144710	Calpine Corporation T/L B-5	-	-	-	-	-	-	-
LX152766	Cengage Learning T/L B	-	-	-	-	-	-	-
LX159695	Change Healthcare T/L	-	-	-	-	-	-	-
LX179100	Clarios Global T/L B	-	-	-	-	-	-	-
LX184217	Clark Equipment (11/19) T/L B (Doosan Bobcat/ Infracore)	-	-	-	-	-	-	-
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	-	-	-	-	-	-	-
LX178454	CommScope T/L B (04/19)	-	-	-	-	-	-	-
LX156731	Conduent T/L B (Xerox)	-	-	-	-	-	-	-
LX177266	ConvergeOne T/L (01/19)	-	-	-	-	-	-	-
LX161958	Cypress Intermediate (CCC Info) T/L B	-	-	-	-	-	-	-
LX163416	Dayco Products T/L B (04/17)	-	-	-	-	-	-	-



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Security I.D.	Security Description	DIP Loan	Specified Type	Cov-Lite Loan	Pays less frequently than Quarterly	Moody's Rating derived from S&P	S&P Rating derived from Moody's	Zero Coupon
LX162899	Diebold T/L B (New Dollar)	-	-	-	-	-	-	-
LX163026	Endo Luxembourg Finance T/L B	-	-	-	-	-	-	-
LX175867	Envision Healthcare (Enterprise Merger) T/L B	-	-	-	-	-	-	-
LX159615	ExamWorks T/L B1	-	-	-	-	-	-	-
LX173032	Ferro T/L B-1	-	-	-	-	-	-	-
LX167187	Flexential Intermediate T/L B (Peak 10)	-	-	-	-	-	-	-
LX162521	Forterra Finance T/L (04/17)	-	-	-	-	-	-	-
LX171691	Global Medical Response T/L B	-	-	-	-	-	-	-
LX168592	Golden Nugget T/L B (09/17)	-	-	-	-	-	-	-
LX141384	Granite Acq 1st T/L B (Wheelabrator)	-	-	-	-	-	-	-
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	-	-	-	-	-	-	-
LX159621	Gray Television T/L B	-	-	-	-	-	-	-
LX165794	Gruden Acquisition T/L	-	-	-	-	-	-	-
LX176498	HD Supply T/L B-5	-	-	-	-	-	-	-
LX173879	IBC Capital T/L B1 (Goodpack)	-	-	-	-	-	-	-
LX169195	Ineos US Finance T/L (2024 Dollar)	-	-	Yes	-	-	-	-
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	-	-	-	-	-	-	-
LX146975	Kenan Advantage T/L B (Canadian)	-	-	-	-	-	-	-
LX146807	Kenan Advantage T/L B (U.S.)	-	-	-	-	-	-	-
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	-	-	-	-	-	-	-
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	-	-	-	-	-	-	-
LX136370	Libbey Glass (Pre-Petition) T/L	-	-	-	-	-	-	-
LX159083	Life Time Fitness 2017 Refinancing T/L B	-	-	-	-	-	-	-
LX173565	Lifescan Global T/L	-	-	-	-	-	-	-
LX152400	McGraw-Hill Global Education Holdings T/L	-	-	-	-	-	-	-
LX172427	Mediacom T/L N	-	-	-	-	-	-	-
LX152711	MPH Acquisition (Multiplan) T/L B	-	-	-	-	-	-	-
LX165715	MTS Systems Corporation T/L B (06/17)	-	-	Yes	-	-	-	-
LX162460	Nielsen Finance T/L B4	-	-	-	-	-	-	-
LX155280	NN, Inc T/L B (9/16)	-	-	-	-	-	-	-
LX167279	Parexel International T/L B	-	-	-	-	-	-	-
LX159002	Prestige Brands T/L B4	-	-	-	-	-	-	-



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Security I.D.	Security Description	DIP Loan	Specified Type	Cov-Lite Loan	Pays less frequently than Quarterly	Moody's Rating derived from S&P	S&P Rating derived from Moody's	Zero Coupon
LX169594	Rackspace T/L B (11/17)	-	-	-	-	-	-	-
LX159617	RadNet Management T/L B (01/17)	-	-	-	-	-	-	-
LX138244	Red Lobster Management T/L B	-	-	-	-	-	-	-
LX153860	Revlon Consumer Products T/L B (Initial)	-	-	-	-	-	-	-
LX152375	Russell Investments T/L B	-	-	-	-	-	-	-
LX171269	Scientific Games T/L B-5	-	-	-	-	-	-	-
LX158094	Sinclair Television T/L B2	-	-	-	-	-	-	-
LX151194	Solera T/L B	-	-	-	-	-	-	-
LX159036	Sophia / Ellucian T/L B	-	-	Yes	-	-	-	-
LX171276	Syniverse Holdings T/L (01/18)	-	-	-	-	-	-	-
LX156377	Team Health Holdings T/L	-	-	-	-	-	-	-
LX168620	Traverse Midstream T/L B	-	-	-	-	-	-	-
LX168581	Tronox T/L B (09/17)	-	-	-	-	-	-	-
LX163494	Truck Hero (Tectum Holdings) 1st Lien T/L	-	-	-	-	-	-	-
LX163496	Truck Hero (Tectum Holdings) 2nd Lien T/L	-	-	-	-	-	-	-
LX173324	United Airlines T/L B (05/18)	-	-	-	-	-	-	-
LX161197	Univision Communications T/L C5	-	-	-	-	-	-	-
LX162476	Urban One T/L	-	-	-	-	-	-	-
LX153134	US Foods Second Incremental T/L	-	-	Yes	-	-	-	-
LX167989	USI Incremental T/L	-	-	-	-	-	-	-
LX168054	USS Ultimate Holdings T/L (United Site)	-	-	-	-	-	-	-
LX169239	VC GB Holdings T/L (Generation Brands)	-	-	-	-	-	-	-
LX144232	Wash Multifamily T/L (1st Lien)	-	-	-	-	-	-	-
LX165396	WideOpenWest T/L B (6/17)	-	-	-	-	-	-	-

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Security I.D.	Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
LX144914	Academy T/L B	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	-
LX172091	Acadia Healthcare T/L B3	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX172092	Acadia Healthcare T/L B4	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX155961	Advanced Disposal T/L B	United States	Environmental Industries	Ecological services & equipment	Term Loan	Senior Secured Loan	-
LX153030	Affinity Gaming T/L (Initial)	United States	Hotel, Gaming & Leisure	Lodging & casinos	Term Loan	Senior Secured Loan	-
LX161956	AlixPartners T/L B	United States	Services: Business	Business equipment & services	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX152754	Allnex T/L B2	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	-
LX152923	Allnex T/L B3	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	-
LX163228	Almonde (Misys) T/L B	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	-
LX155973	American Airlines Replacement T/L B (AMR)	United States	Transportation: Consumer	Air transport	Term Loan	Senior Secured Loan	-
LX172399	American Greetings T/L (3/18)	United States	Consumer goods: Durable	Home furnishings	Term Loan	Senior Secured Loan	-
LX143787	American Tire Distributors T/L B	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	-
LX173667	Aramark Services T/L B-2	United States	Services: Business	Food service	Term Loan	Senior Secured Loan	-
LX163100	Axalta Coating Systems (Dupont) T/L (05/17)	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	-
LX168609	BCP Renaissance T/L B	United States	Energy: Oil & Gas	Oil & gas	Term Loan	Senior Secured Loan	-
LX183349	Berry Global (Berry Plastics) T/L W	United States	Containers, Packaging & Glass	Containers & glass products	Term Loan	Senior Secured Loan	-
LX189759	Boardriders T/L B2	United States	Consumer goods: Durable	Clothing/textiles	Term Loan	Senior Secured Loan	-
LX174341	Boxer Parent Company T/L	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	-
LX161204	Boyd Gaming T/L B3	United States	Hotel, Gaming & Leisure	Lodging & casinos	Term Loan	Senior Secured Loan	-
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	United States	Capital Equipment	Industrial equipment	Term Loan	Senior Secured Loan	-
LX159595	Builders Firstsource T/L	United States	Wholesale	Building & Development	Term Loan	Senior Secured Loan	-
LX144710	Calpine Corporation T/L B-5	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX152766	Cengage Learning T/L B	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	-
LX159695	Change Healthcare T/L	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX179100	Clarios Global T/L B	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	-
LX184217	Clark Equipment (11/19) T/L B (Doosan Bobcat/ Infracore)	United States	Capital Equipment	Equipment leasing	Term Loan	Senior Secured Loan	-
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	United States	Services: Consumer	Business equipment & services	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX178454	CommScope T/L B (04/19)	United States	Telecommunications	Radio & Television	Term Loan	Senior Secured Loan	-
LX156731	Conduent T/L B (Xerox)	United States	Services: Business	Business equipment & services	Term Loan	Senior Secured Loan	-
LX177266	ConvergeOne T/L (01/19)	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	-
LX161958	Cypress Intermediate (CCC Info) T/L B	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX163416	Dayco Products T/L B (04/17)	United States	Automotive	Surface transport	Term Loan	Senior Secured Loan	-



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Security I.D.	Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
LX162899	Diebold T/L B (New Dollar)	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	-
LX163026	Endo Luxembourg Finance T/L B	Luxembourg	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX175867	Envision Healthcare (Enterprise Merger) T/L B	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX159615	ExamWorks T/L B1	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX173032	Ferro T/L B-1	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	-
LX167187	Flexential Intermediate T/L B (Peak 10)	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX162521	Forterra Finance T/L (04/17)	United States	Construction & Building	Building & Development	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX171691	Global Medical Response T/L B	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX168592	Golden Nugget T/L B (09/17)	United States	Hotel, Gaming & Leisure	Lodging & casinos	Term Loan	Senior Secured Loan	-
LX141384	Granite Acq 1st T/L B (Wheelabrator)	United States	Energy: Electricity	Utilities	Term Loan	Senior Secured Loan	-
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	United States	Energy: Electricity	Utilities	Term Loan	2nd Lien Loan	-
LX159621	Gray Television T/L B	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	-
LX165794	Gruden Acquisition T/L	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	-
LX176498	HD Supply T/L B-5	United States	Wholesale	Industrial equipment	Term Loan	Senior Secured Loan	-
LX173879	IBC Capital T/L B1 (Goodpack)	United States	Transportation: Cargo	Containers & glass products	Term Loan	Senior Secured Loan	-
LX169195	Ineos US Finance T/L (2024 Dollar)	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	-
LX146975	Kenan Advantage T/L B (Canadian)	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	-
LX146807	Kenan Advantage T/L B (U.S.)	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	-
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Canada	Consumer goods: Non-durable	Cosmetics/toiletries	Term Loan	Senior Secured Loan	-
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX136370	Libbey Glass (Pre-Petition) T/L	United States	Containers, Packaging & Glass	Containers & glass products	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX159083	Life Time Fitness 2017 Refinancing T/L B	United States	Services: Consumer	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	-
LX173565	Lifescan Global T/L	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX152400	McGraw-Hill Global Education Holdings T/L	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	-
LX172427	Mediacom T/L N	United States	Media: Broadcasting & Subscription	Cable & satellite television	Term Loan	Senior Secured Loan	-
LX152711	MPH Acquisition (Multiplan) T/L B	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	-
LX165715	MTS Systems Corporation T/L B (06/17)	United States	Construction & Building	Industrial equipment	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX162460	Nielsen Finance T/L B4	United States	Services: Business	Publishing	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX155280	NN, Inc T/L B (9/16)	United States	Automotive	Industrial equipment	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX167279	Parexel International T/L B	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-



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As of Date: 09/21/2020
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Security I.D.	Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
LX159002	Prestige Brands T/L B4	United States	Consumer goods: Non-durable	Cosmetics/toiletries	Term Loan	Senior Secured Loan	-
LX169594	Rackspace T/L B (11/17)	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	-
LX159617	RadNet Management T/L B (01/17)	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX138244	Red Lobster Management T/L B	United States	Beverage, Food & Tobacco	Food/drug retailers	Term Loan	Senior Secured Loan	-
LX153860	Revlon Consumer Products T/L B (Initial)	United States	Consumer goods: Non-durable	Cosmetics/toiletries	Term Loan	Senior Secured Loan	-
LX152375	Russell Investments T/L B	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	-
LX171269	Scientific Games T/L B-5	United States	Services: Business	Lodging & casinos	Term Loan	Senior Secured Loan	-
LX158094	Sinclair Television T/L B2	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	-
LX151194	Solera T/L B	United States	Services: Business	Business equipment & services	Term Loan	Senior Secured Loan	-
LX159036	Sophia / Ellucian T/L B	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	-
LX171276	Syniverse Holdings T/L (01/18)	United States	Services: Business	Telecommunications	Term Loan	Senior Secured Loan	-
LX156377	Team Health Holdings T/L	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	-
LX168620	Traverse Midstream T/L B	United States	Energy: Oil & Gas	Oil & gas	Term Loan	Senior Secured Loan	-
LX168581	Tronox T/L B (09/17)	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	-
LX163494	Truck Hero (Tectum Holdings) 1st Lien T/L	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	-
LX163496	Truck Hero (Tectum Holdings) 2nd Lien T/L	United States	Automotive	Automotive	Term Loan	2nd Lien Loan	-
LX173324	United Airlines T/L B (05/18)	United States	Transportation: Consumer	Air transport	Term Loan	Senior Secured Loan	-
LX161197	Univision Communications T/L C5	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	-
LX162476	Urban One T/L	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	-
LX153134	US Foods Second Incremental T/L	United States	Beverage, Food & Tobacco	Food service	Term Loan	Senior Secured Loan	-
LX167989	USI Incremental T/L	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	-
LX168054	USS Ultimate Holdings T/L (United Site)	United States	Services: Business	Business equipment & services	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX169239	VC GB Holdings T/L (Generation Brands)	United States	Consumer goods: Durable	Conglomerates	Term Loan	Senior Secured Loan	-
LX144232	Wash Multifamily T/L (1st Lien)	United States	Services: Consumer	Business equipment & services	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX165396	WideOpenWest T/L B (6/17)	United States	Media: Broadcasting & Subscription	Telecommunications	Term Loan	Senior Secured Loan	-
Totals:	88						



Weighted Average Spread

As of Date: 09/21/2020
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Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Cash Spread	Effective Spread	Libor Floor	Weighted Factor
LX144914	Academy T/L B	Floating	2,421,993.21	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	115,020.46
LX144914	Academy T/L B	Floating	22,278.94	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	1,058.03
LX144914	Academy T/L B	Floating	739,390.51	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	35,113.66
LX144914	Academy T/L B	Floating	2,392,694.91	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	113,629.08
LX144914	Academy T/L B	Floating	1,435,616.94	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	68,177.45
LX172091	Acadia Healthcare T/L B3	Floating	4,875,403.84	LIBOR (1 month)	0.16%	2.50%	2.50%		121,885.10
LX172092	Acadia Healthcare T/L B4	Floating	1,610,438.51	LIBOR (1 month)	0.16%	2.50%	2.50%		40,260.96
LX155961	Advanced Disposal T/L B	Floating	430,755.59	LIBOR (1 week)	0.75%	2.25%	2.75%	0.75%	11,841.47
LX153030	Affinity Gaming T/L (Initial)	Floating	1,978,558.60	LIBOR (1 month)	1.00%	3.25%	4.00%	1.00%	79,122.56
LX161956	AlixPartners T/L B	Floating	3,874,861.82	LIBOR (1 month)	0.16%	2.50%	2.50%		96,871.55
LX152754	Allnex T/L B2	Floating	4,429.62	LIBOR (1 month)	0.75%	3.25%	3.75%	0.75%	166.07
LX152754	Allnex T/L B2	Floating	1,693,237.63	LIBOR (3 months)	0.75%	3.25%	3.75%	0.75%	63,479.48
LX152923	Allnex T/L B3	Floating	1,275,694.97	LIBOR (3 months)	0.75%	3.25%	3.75%	0.75%	47,825.80
LX152923	Allnex T/L B3	Floating	3,337.23	LIBOR (1 month)	0.75%	3.25%	3.75%	0.75%	125.11
LX163228	Almonde (Misys) T/L B	Floating	4,076,838.25	LIBOR (6 months)	1.00%	3.50%	4.25%	1.00%	173,224.86
LX163228	Almonde (Misys) T/L B	Floating	833,291.81	LIBOR (6 months)	1.00%	3.50%	4.25%	1.00%	35,406.57
LX163228	Almonde (Misys) T/L B	Floating	758,295.56	LIBOR (6 months)	1.00%	3.50%	4.25%	1.00%	32,219.98
LX155973	American Airlines Replacement T/L B (AMR)	Floating	1,921,285.27	LIBOR (1 month)	0.16%	2.00%	2.00%		38,425.71
LX172399	American Greetings T/L (3/18)	Floating	3,532,544.64	LIBOR (1 month)	1.00%	4.50%	5.25%	1.00%	185,423.27
LX143787	American Tire Distributors T/L B	Floating	405,650.19	LIBOR (3 months)	1.00%	7.50%	8.25%	1.00%	33,462.08
LX143787	American Tire Distributors T/L B	Floating	3,288,344.61	LIBOR (1 month)	1.00%	7.50%	8.25%	1.00%	271,255.55
LX173667	Aramark Services T/L B-2	Floating	2,046,899.82	LIBOR (1 month)	0.15%	1.75%	1.75%		35,820.75
LX163100	Axalta Coating Systems (Dupont) T/L (05/17)	Floating	330,730.27	LIBOR (3 months)	0.31%	1.75%	1.75%		5,787.78
LX168609	BCP Renaissance T/L B	Floating	1,984,616.13	LIBOR (3 months)	1.00%	3.50%	4.25%	1.00%	84,326.34
LX183349	Berry Global (Berry Plastics) T/L W	Floating	6,383,495.72	LIBOR (1 month)	0.16%	2.00%	2.00%		127,669.91
LX174341	Boxer Parent Company T/L	Floating	5,934,736.34	LIBOR (1 month)	0.16%	4.25%	4.25%		252,226.29
LX161204	Boyd Gaming T/L B3	Floating	1,568,885.55	LIBOR (1 week)	0.11%	2.25%	2.25%		35,299.92
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	358,128.55	LIBOR (6 months)	1.07%	3.50%	4.25%	1.00%	15,216.88
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	447,660.69	LIBOR (6 months)	1.07%	3.50%	4.25%	1.00%	19,021.10
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	1,643,735.47	LIBOR (6 months)	1.07%	3.50%	4.25%	1.00%	69,842.32
LX159595	Builders Firstsource T/L	Floating	396,002.48	LIBOR (3 months)	1.00%	3.00%	3.75%	1.00%	14,846.13
LX144710	Calpine Corporation T/L B-5	Floating	528,883.31	LIBOR (1 month)	0.16%	2.25%	2.25%		11,899.87
LX152766	Cengage Learning T/L B	Floating	5,687,044.22	LIBOR (6 months)	1.00%	4.25%	5.00%	1.00%	284,295.34



Weighted Average Spread

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Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Cash Spread	Effective Spread	Libor Floor	Weighted Factor
LX159695	Change Healthcare T/L	Floating	1,281,769.64	LIBOR (3 months)	1.00%	2.50%	3.25%	1.00%	41,644.70
LX159695	Change Healthcare T/L	Floating	679,288.43	LIBOR (3 months)	1.00%	2.50%	3.25%	1.00%	22,070.08
LX159695	Change Healthcare T/L	Floating	159,813.92	LIBOR (1 month)	1.00%	2.50%	3.25%	1.00%	5,192.35
LX159695	Change Healthcare T/L	Floating	674,028.54	LIBOR (3 months)	1.00%	2.50%	3.25%	1.00%	21,899.19
LX159695	Change Healthcare T/L	Floating	1,262,508.73	LIBOR (3 months)	1.00%	2.50%	3.25%	1.00%	41,018.91
LX179100	Clarios Global T/L B	Floating	2,977,500.00	LIBOR (1 month)	0.16%	3.50%	3.50%		104,212.50
LX184217	Clark Equipment (11/19) T/L B (Doosan Bobcat/ Infracore)	Floating	1,450,455.38	LIBOR (3 months)	0.31%	1.75%	1.75%		25,382.97
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	Floating	201,499.80	LIBOR (1 month)	1.00%	3.25%	4.00%	1.00%	8,057.98
LX178454	CommScope T/L B (04/19)	Floating	2,977,500.00	LIBOR (1 month)	0.16%	3.25%	3.25%		96,768.75
LX156731	Conduent T/L B (Xerox)	Floating	2,976,863.76	LIBOR (1 month)	0.16%	2.50%	2.50%		74,421.59
LX177266	ConvergeOne T/L (01/19)	Floating	5,939,874.49	LIBOR (1 month)	0.16%	5.00%	5.00%		296,993.72
LX161958	Cypress Intermediate (CCC Info) T/L B	Floating	1,678,846.20	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	62,939.94
LX163416	Dayco Products T/L B (04/17)	Floating	1,451,250.03	LIBOR (3 months)	0.26%	4.25%	4.25%		61,678.13
LX162899	Diebold T/L B (New Dollar)	Floating	20,041.95	LIBOR (1 month)	0.19%	2.75%	2.75%		551.15
LX162899	Diebold T/L B (New Dollar)	Floating	6,610,381.59	LIBOR (1 month)	0.19%	2.75%	2.75%		181,785.49
LX163026	Endo Luxembourg Finance T/L B	Floating	3,949,615.61	LIBOR (3 months)	0.75%	4.25%	4.75%	0.75%	187,567.25
LX175867	Envision Healthcare (Enterprise Merger) T/L B	Floating	5,924,812.05	LIBOR (1 month)	0.16%	3.75%	3.75%		222,180.45
LX159615	ExamWorks T/L B1	Floating	2,868,169.32	LIBOR (6 months)	1.07%	3.25%	4.00%	1.00%	114,698.09
LX173032	Ferro T/L B-1	Floating	1,209,656.25	LIBOR (3 months)	0.31%	2.25%	2.25%		27,217.27
LX167187	Flexential Intermediate T/L B (Peak 10)	Floating	6,416,301.08	LIBOR (3 months)	0.31%	3.50%	3.50%		224,570.54
LX162521	Forterra Finance T/L (04/17)	Floating	4,094,059.33	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	153,486.28
LX171691	Global Medical Response T/L B	Floating	9,939,569.02	LIBOR (6 months)	1.00%	3.25%	4.00%	1.00%	397,483.37
LX168592	Golden Nugget T/L B (09/17)	Floating	1,237,551.77	LIBOR (1 month)	0.75%	2.50%	3.00%	0.75%	37,114.18
LX168592	Golden Nugget T/L B (09/17)	Floating	1,049,949.04	LIBOR (1 month)	0.75%	2.50%	3.00%	0.75%	31,487.97
LX141384	Granite Acq 1st T/L B (Wheelabrator)	Floating	8,876,347.59	LIBOR (3 months)	1.00%	3.50%	4.25%	1.00%	377,156.01
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	Floating	2,101,345.32	LIBOR (3 months)	1.00%	7.25%	8.00%	1.00%	168,086.61
LX159621	Gray Television T/L B	Floating	927,336.21	LIBOR (1 month)	0.16%	2.25%	2.25%		20,865.06
LX165794	Gruden Acquisition T/L	Floating	2,787,746.79	LIBOR (3 months)	1.00%	5.50%	6.25%	1.00%	174,206.30
LX176498	HD Supply T/L B-5	Floating	5,963,773.06	LIBOR (1 month)	0.16%	1.75%	1.75%		104,366.03
LX173879	IBC Capital T/L B1 (Goodpack)	Floating	2,220,981.74	LIBOR (3 months)	0.23%	3.75%	3.75%		83,286.82
LX169195	Ineos US Finance T/L (2024 Dollar)	Floating	3,900,000.00	LIBOR (2 months)	0.21%	2.00%	2.00%		78,000.00
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	Floating	2,101,338.18	LIBOR (1 month)	0.16%	1.75%	1.75%		36,773.42



Weighted Average Spread

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Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Cash Spread	Effective Spread	Libor Floor	Weighted Factor
LX146975	Kenan Advantage T/L B (Canadian)	Floating	259,464.85	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	9,727.34
LX146807	Kenan Advantage T/L B (U.S.)	Floating	855,221.61	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	32,062.26
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	907,655.67	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	43,104.57
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	1,303,765.73	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	61,915.83
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	731,662.52	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	34,746.65
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	420,705.96	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	19,979.33
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Floating	4,180,936.81	LIBOR (3 months)	1.00%	4.75%	5.50%	1.00%	229,909.72
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Floating	10,973.59	LIBOR (2 months)	1.00%	4.75%	5.50%	1.00%	603.44
LX159083	Life Time Fitness 2017 Refinancing T/L B	Floating	18,197.15	LIBOR (1 month)	1.00%	2.75%	3.50%	1.00%	636.72
LX159083	Life Time Fitness 2017 Refinancing T/L B	Floating	7,060,497.49	LIBOR (6 months)	1.00%	2.75%	3.50%	1.00%	247,046.81
LX173565	Lifescan Global T/L	Floating	5,948,564.87	LIBOR (6 months)	1.18%	6.00%	6.00%		356,913.89
LX152400	McGraw-Hill Global Education Holdings T/L	Floating	9,050,092.33	LIBOR (3 months)	1.00%	4.00%	4.75%	1.00%	429,788.88
LX172427	Mediacom T/L N	Floating	653,085.68	LIBOR (1 week)	0.11%	1.75%	1.75%		11,429.00
LX152711	MPH Acquisition (Multiplan) T/L B	Floating	2,589,019.81	LIBOR (3 months)	1.00%	2.75%	3.50%	1.00%	90,589.80
LX165715	MTS Systems Corporation T/L B (06/17)	Floating	329,982.57	LIBOR (1 month)	0.75%	3.25%	3.75%	0.75%	12,371.05
LX162460	Nielsen Finance T/L B4	Floating	493,804.29	LIBOR (1 month)	0.15%	2.00%	2.00%		9,876.09
LX155280	NN, Inc T/L B (9/16)	Floating	3,106,185.64	LIBOR (1 month)	0.75%	5.75%	6.25%	0.75%	194,105.54
LX167279	Parexel International T/L B	Floating	440,323.85	LIBOR (1 month)	0.16%	2.75%	2.75%		12,108.91
LX159002	Prestige Brands T/L B4	Floating	630,269.91	LIBOR (1 month)	0.16%	2.00%	2.00%		12,605.40
LX169594	Rackspace T/L B (11/17)	Floating	7,897,959.16	LIBOR (3 months)	1.00%	3.00%	3.75%	1.00%	296,094.49
LX169594	Rackspace T/L B (11/17)	Floating	20,408.16	LIBOR (2 months)	1.00%	3.00%	3.75%	1.00%	765.10
LX159617	RadNet Management T/L B (01/17)	Floating	2,134,244.42	LIBOR (6 months)	1.00%	3.75%	4.50%	1.00%	96,019.66
LX138244	Red Lobster Management T/L B	Floating	391,800.38	LIBOR (3 months)	1.00%	5.25%	6.00%	1.00%	23,504.10
LX152375	Russell Investments T/L B	Floating	7,820,404.17	LIBOR (6 months)	1.07%	2.75%	3.50%	1.00%	273,635.94
LX171269	Scientific Games T/L B-5	Floating	763,614.75	LIBOR (1 month)	0.16%	2.75%	2.75%		20,999.41
LX171269	Scientific Games T/L B-5	Floating	3,121,467.53	LIBOR (6 months)	0.86%	2.75%	2.75%		85,840.36
LX171269	Scientific Games T/L B-5	Floating	9,961.75	LIBOR (3 months)	0.31%	2.75%	2.75%		273.95
LX158094	Sinclair Television T/L B2	Floating	1,385,541.86	LIBOR (1 month)	0.16%	2.25%	2.25%		31,174.69
LX151194	Solera T/L B	Floating	1,574,497.39	LIBOR (2 months)	0.19%	2.75%	2.75%		43,298.68
LX151194	Solera T/L B	Floating	4,121.72	LIBOR (1 month)	0.16%	2.75%	2.75%		113.35
LX159036	Sophia / Ellucian T/L B	Floating	3,245,399.62	LIBOR (3 months)	1.00%	3.25%	4.00%	1.00%	129,783.53



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Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Cash Spread	Effective Spread	Libor Floor	Weighted Factor
LX171276	Syniverse Holdings T/L (01/18)	Floating	6,704,690.46	LIBOR (6 months)	1.00%	5.00%	5.75%	1.00%	385,452.65
LX156377	Team Health Holdings T/L	Floating	10,226,777.51	LIBOR (1 month)	1.00%	2.75%	3.50%	1.00%	357,834.95
LX168620	Traverse Midstream T/L B	Floating	4,860,085.26	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	230,805.45
LX168581	Tronox T/L B (09/17)	Floating	988,757.26	LIBOR (1 month)	0.16%	3.00%	3.00%		29,662.72
LX168581	Tronox T/L B (09/17)	Floating	697,674.41	LIBOR (3 months)	0.31%	3.00%	3.00%		20,930.23
LX163494	Truck Hero (Tectum Holdings) 1st Lien T/L	Floating	2,425,000.00	LIBOR (1 month)	0.16%	3.75%	3.75%		90,937.50
LX163496	Truck Hero (Tectum Holdings) 2nd Lien T/L	Floating	400,000.00	LIBOR (1 month)	1.00%	8.25%	9.00%	1.00%	35,996.00
LX173324	United Airlines T/L B (05/18)	Floating	1,451,250.00	LIBOR (1 month)	0.16%	1.75%	1.75%		25,396.88
LX161197	Univision Communications T/L C5	Floating	7,906,279.45	LIBOR (1 month)	1.00%	2.75%	3.50%	1.00%	276,640.72
LX162476	Urban One T/L	Floating	1,383,528.59	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	65,703.77
LX153134	US Foods Second Incremental T/L	Floating	1,941,947.67	LIBOR (1 month)	0.16%	1.75%	1.75%		33,984.08
LX167989	USI Incremental T/L	Floating	1,945,000.00	LIBOR (3 months)	0.31%	3.00%	3.00%		58,350.00
LX168054	USS Ultimate Holdings T/L (United Site)	Floating	972,499.99	LIBOR (6 months)	1.00%	3.75%	4.50%	1.00%	43,752.77
LX169239	VC GB Holdings T/L (Generation Brands)	Floating	3,874,723.88	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	145,263.40
LX144232	Wash Multifamily T/L (1st Lien)	Floating	889,261.75	LIBOR (1 month)	1.00%	3.25%	4.00%	1.00%	35,561.58
LX165396	WideOpenWest T/L B (6/17)	Floating	3,210,656.40	LIBOR (1 month)	1.00%	3.25%	4.00%	1.00%	128,394.15

Totals:	112	278,033,899.89	3.88%	10,779,101.83
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ACIS CLO 2014-5, Ltd.
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Security I.D.	Security Description	Moody's					S & P			
		Status	Rating	Default Prob.	Date	Rec Rate	Status	Rating	Date	Rec Rate
LX144914	Academy T/L B		Caa1	B3		40.00		CCC+		27.00
LX172091	Acadia Healthcare T/L B3		Ba3	B2		60.00		B		50.00
LX172092	Acadia Healthcare T/L B4		Ba3	B2		60.00		B		50.00
LX155961	Advanced Disposal T/L B		Ba3	B1		50.00		BB-		65.00
LX153030	Affinity Gaming T/L (Initial)		B2	B3		50.00		CCC+		60.00
LX161956	AlixPartners T/L B		B2	B2		45.00		B+		30.00
LX152754	Allnex T/L B2		B2	B2		45.00		B		30.00
LX152923	Allnex T/L B3		B2	B2		45.00		B		30.00
LX163228	Almonde (Misys) T/L B		B2	B3		50.00		CCC+		40.00
LX155973	American Airlines Replacement T/L B (AMR)		Ba3	B2		60.00		B-		40.00
LX172399	American Greetings T/L (3/18)		Ba3	B2		60.00		B		50.00
LX143787	American Tire Distributors T/L B		Ca	Caa3		40.00		CCC+		20.00
LX173667	Aramark Services T/L B-2		Ba2	Ba3		50.00		BB-		65.00
LX163100	Axalta Coating Systems (Dupont) T/L (05/17)		Ba1	Ba3		60.00		BB		65.00
LX168609	BCP Renaissance T/L B		B2	B2		45.00		B		30.00
LX183349	Berry Global (Berry Plastics) T/L W		Ba2	Ba3		50.00		BB+		50.00
LX189759	Boardriders T/L B2	DEF	B3	Caa1	04-Sep-20	50.00	DEF	SD	04-Sep-20	30.00
LX174341	Boxer Parent Company T/L		B2	B3		50.00		B-		40.00
LX161204	Boyd Gaming T/L B3		Ba3	B2		60.00		B		65.00
LX171142	Bright Bidco (Lumileds) T/L B (02/18)		Caa3	Caa3		45.00		CCC		40.00
LX159595	Builders Firstsource T/L	CW+	B1	B1	31-Aug-20	45.00		BB-		65.00
LX144710	Calpine Corporation T/L B-5		Ba2	Ba3		50.00		B+		65.00
LX152766	Cengage Learning T/L B		Caa1	Caa2		50.00		CCC+		50.00
LX159695	Change Healthcare T/L		B1	B2		50.00		B+		40.00

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating		SPR - S&P Rating	DOR - Derived from rating of other rating agency



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Security I.D.	Security Description	Moody's					S & P			
		Status	Rating	Default Prob.	Date	Rec Rate	Status	Rating	Date	Rec Rate
LX179100	Clarios Global T/L B		B1	B2		50.00		B		30.00
LX184217	Clark Equipment (11/19) T/L B (Doosan Bobcat/ Infracore)		Ba3	Ba3		45.00		BB		50.00
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien		B2	B3		50.00		B-		40.00
LX178454	CommScope T/L B (04/19)		Ba3	B1		50.00		B		50.00
LX156731	Conduent T/L B (Xerox)		B1	B1		45.00		B+		50.00
LX177266	ConvergeOne T/L (01/19)		B2	B3		50.00		B-		40.00
LX161958	Cypress Intermediate (CCC Info) T/L B		B3	B3		45.00		B-		30.00
LX163416	Dayco Products T/L B (04/17)		Caa2	Caa2		45.00		CCC+		20.00
LX162899	Diebold T/L B (New Dollar)		B3	B3		45.00		B-		40.00
LX163026	Endo Luxembourg Finance T/L B		B2	B3		50.00		B		50.00
LX175867	Envision Healthcare (Enterprise Merger) T/L B		Caa1	Caa2		50.00		CCC		30.00
LX159615	ExamWorks T/L B1		B1	B2		50.00		B		30.00
LX173032	Ferro T/L B-1		Ba3	Ba3		45.00		B+		30.00
LX167187	Flexential Intermediate T/L B (Peak 10)		B3	Caa1		50.00		CCC+		30.00
LX162521	Forterra Finance T/L (04/17)		B3	B3		45.00		B-		27.00
LX171691	Global Medical Response T/L B		B1	B2		50.00		B		40.00
LX168592	Golden Nugget T/L B (09/17)		B2	Caa1		60.00		B-		50.00
LX141384	Granite Acq 1st T/L B (Wheelabrator)		B1	B1		45.00		B+		30.00
LX141386	Granite Acq 2nd T/L B (Wheelabrator)		B3	B1		15.00		B+		2.00
LX159621	Gray Television T/L B		Ba2	B1		60.00		B+		65.00
LX165794	Gruden Acquisition T/L		B3	B3		45.00		B-		30.00
LX176498	HD Supply T/L B-5		Ba1	Ba1		45.00		BB		65.00
LX173879	IBC Capital T/L B1 (Goodpack)		B2	B2		45.00		B		40.00
LX169195	Ineos US Finance T/L (2024 Dollar)		Ba2	Ba3		50.00	CW-	BB-	01-Jul-20	60.00

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ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
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Security I.D.	Security Description	Moody's					S & P			
		Status	Rating	Default Prob.	Date	Rec Rate	Status	Rating	Date	Rec Rate
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)		Ba1	Ba2		50.00		BB+		50.00
LX146975	Kenan Advantage T/L B (Canadian)		B3	Caa1		50.00		CCC+		60.00
LX146807	Kenan Advantage T/L B (U.S.)		B3	Caa1		50.00		CCC+		60.00
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)		B1	B3		60.00		B-		40.00
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)		Caa1	Caa2		50.00		CCC		30.00
LX136370	Libbey Glass (Pre-Petition) T/L	DEF	Ca	Ca	14-Apr-20	45.00	DEF	D	14-Apr-20	45.00
LX159083	Life Time Fitness 2017 Refinancing T/L B		B2	B3		50.00		CCC+		65.00
LX173565	Lifescan Global T/L		B3	B3		35.00		B		30.00
LX152400	McGraw-Hill Global Education Holdings T/L		Caa1	Caa2		50.00		CCC+		50.00
LX172427	Mediacom T/L N		Ba1	Ba1		45.00		BBB		45.00
LX152711	MPH Acquisition (Multiplan) T/L B	CW+	B1	B3	13-Jul-20	60.00		B+		40.00
LX165715	MTS Systems Corporation T/L B (06/17)		Ba2	B1		60.00		B+		60.00
LX162460	Nielsen Finance T/L B4		Ba1	Ba3		60.00	CW-	BB-	07-Nov-19	65.00
LX155280	NN, Inc T/L B (9/16)	CW+	Caa2	Caa2	25-Aug-20	45.00		B-		30.00
LX167279	Parexel International T/L B		B2	B3		50.00		B-		27.00
LX159002	Prestige Brands T/L B4		Ba3	B2		60.00		B+		65.00
LX169594	Rackspace T/L B (11/17)		B1	B2		50.00		B		60.00
LX159617	RadNet Management T/L B (01/17)		B1	B2		50.00		B		30.00
LX138244	Red Lobster Management T/L B		Caa1	Caa1		45.00	CW-	CCC	20-Mar-20	60.00
LX153860	Revlon Consumer Products T/L B (Initial)	DEF	Ca	Caa3	28-Jul-20	40.00	DEF	CC	28-Jul-20	5.00
LX152375	Russell Investments T/L B		Ba2	Ba2		45.00		BB-		27.00
LX171269	Scientific Games T/L B-5		B1	B3		60.00		B		50.00
LX158094	Sinclair Television T/L B2		Ba2	Ba3		50.00		BB-		65.00
LX151194	Solera T/L B		Ba3	B2		60.00		B-		60.00

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Security I.D.	Security Description	Moody's					S & P			
		Status	Rating	Default Prob.	Date	Rec Rate	Status	Rating	Date	Rec Rate
LX159036	Sophia / Ellucian T/L B		B2	B3		50.00		B-		50.00
LX171276	Syniverse Holdings T/L (01/18)		Caa1	Caa1		45.00		CCC+		27.00
LX156377	Team Health Holdings T/L		Caa1	Caa2		50.00		B-		30.00
LX168620	Traverse Midstream T/L B		B3	B3		45.00		B		27.00
LX168581	Tronox T/L B (09/17)		Ba3	B1		50.00		B		60.00
LX163494	Truck Hero (Tectum Holdings) 1st Lien T/L		B2	B3		50.00		B-		30.00
LX163496	Truck Hero (Tectum Holdings) 2nd Lien T/L		Caa2	B3		15.00		B-		2.00
LX173324	United Airlines T/L B (05/18)		Ba1	Ba2		50.00		B+		65.00
LX161197	Univision Communications T/L C5		B2	B2		45.00		B		40.00
LX162476	Urban One T/L		B3	B3		45.00		CCC		40.00
LX153134	US Foods Second Incremental T/L		B3	B2		40.00		BB-		30.00
LX167989	USI Incremental T/L		B2	B3		50.00		B		30.00
LX168054	USS Ultimate Holdings T/L (United Site)		B2	B3		50.00		B-		40.00
LX169239	VC GB Holdings T/L (Generation Brands)		B2	B2		45.00		B		30.00
LX144232	Wash Multifamily T/L (1st Lien)		B2	B3		50.00		B-		40.00
LX165396	WideOpenWest T/L B (6/17)		B2	B2		45.00		B		30.00

Totals: 88

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating		SPR - S&P Rating	DOR - Derived from rating of other rating agency



ACIS CLO 2014-5 Ltd.

Rating Change History

As of Date: 09/21/2020
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Security I.D.	Security Description	Principal Balance	Moody's			S & P		
			Curr	Date	Action (1)	Curr	Date	Action (1)
LX147095	Kronos Acquisition Holdings 1st Lien T/L	3,363,789.88	B1	28-Aug-20	UPG			
LX152400	McGraw-Hill Global Education Holdings T/L	9,050,092.33				CCC+	04-Sep-20	DNG
LX152766	Cengage Learning T/LB	5,687,044.22				CCC+	04-Sep-20	DNG
LX153134	US Foods Second Incremental T/L	1,941,947.67				BB-	08-Sep-20	OFF(CW-)
LX153134	US Foods Second Incremental T/L	1,941,947.67				BB-	08-Sep-20	DNG
LX155280	NN, Inc T/L B (9/16)	3,106,185.64	Caa2	25-Aug-20	CW+	B-	25-Aug-20	OFF(CW-)
LX159595	Builders Firstsource T/L	396,002.48	B1	31-Aug-20	CW+			
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	2,449,524.71				CCC	31-Aug-20	OFF(CW-)
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	2,449,524.71				CCC	31-Aug-20	DNG

Totals:	9	30,386,059.31
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Upgrades: 1 Aggregate Balance: 3,363,789.88

Downgrades: 4 Aggregate Balance: 19,128,608.93

Asset Status Legend: (1)

DNG - Downgrade	N - Notched / Implied Rating	CW- - Credit Watch with negative implications
UPG - Upgrade	E - Credit Estimate	CW+ - Credit Watch with positive implications
WDR - Withdrawn	S - Shadow Rated	DEF - In Default



Caa/CCC Obligations

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D.	Security Description	Moody's			S & P		
		Rating	Rating Type	Principal Balance	Rating	Rating Type	Principal Balance
LX144914	Academy T/L B	Caa1	MR	7,011,974.51	CCC+	SCC	7,011,974.51
LX153030	Affinity Gaming T/L (Initial)	B2	MR	-	CCC+	SCC	1,978,558.60
LX163228	Almonde (Misys) T/L B	B2	MR	-	CCC+	SCC	5,668,425.62
LX143787	American Tire Distributors T/L B	Ca	MR	3,693,994.80	CCC+	SCC	3,693,994.80
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Caa3	MR	2,449,524.71	CCC	SCC	2,449,524.71
LX152766	Cengage Learning T/L B	Caa1	MR	5,687,044.22	CCC+	SCC	5,687,044.22
LX163416	Dayco Products T/L B (04/17)	Caa2	MR	1,451,250.03	CCC+	SCC	1,451,250.03
LX175867	Envision Healthcare (Enterprise Merger) T/L B	Caa1	MR	5,924,812.05	CCC	SCC	5,924,812.05
LX167187	Flexential Intermediate T/L B (Peak 10)	B3	MR	-	CCC+	SCC	6,416,301.08
LX146975	Kenan Advantage T/L B (Canadian)	B3	MR	-	CCC+	SCC	259,464.85
LX146807	Kenan Advantage T/L B (U.S.)	B3	MR	-	CCC+	SCC	855,221.61
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Caa1	MR	4,191,910.40	CCC	SCC	4,191,910.40
LX159083	Life Time Fitness 2017 Refinancing T/L B	B2	MR	-	CCC+	SCC	7,078,694.64
LX152400	McGraw-Hill Global Education Holdings T/L	Caa1	MR	9,050,092.33	CCC+	SCC	9,050,092.33
LX155280	NN, Inc T/L B (9/16)	Caa2	MR	3,106,185.64	B-	SCC	-
LX138244	Red Lobster Management T/L B	Caa1	MR	391,800.38	CCC	SCC	391,800.38
LX171276	Syniverse Holdings T/L (01/18)	Caa1	MR	6,704,690.46	CCC+	SCC	6,704,690.46
LX156377	Team Health Holdings T/L	Caa1	MR	10,226,777.51	B-	SCC	-
LX163496	Truck Hero (Tectum Holdings) 2nd Lien T/L	Caa2	MR	400,000.00	B-	SCC	-
LX162476	Urban One T/L	B3	MR	-	CCC	SCC	1,383,528.59

Totals:	20	60,290,057.04	70,197,288.88
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Rating Type Legend:

SS - Senior Secured	RE - Rating Estimate	MSUS - Moody's Senior	SSUS - S&P Senior Unsecured
IR - Issuer	SH - Shadow Rating	MSI - Moody's Senior Implied	SCC - S&P Corporate Credit
	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured

Asset Status Legend:

CW- - Credit Watch with negative implications
CW+ - Credit Watch with positive implications

DOR Derived from other rating agency



Discount Obligations

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Moody's Rating	Purchase Price	Principal Balance
LX156377	Team Health Holdings T/L	Caa1	76.00	938,194.51
Totals:				1 938,194.51



ACIS CLO 2014-5 Ltd.
Trading Plans

As of Date: 09/21/2020
Payment Date: 11/02/2020



Obigor	Sale/Purchase	Rating	Maturity	Trade Date	Settle Date	Plan Number
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Total:



56

As of Date: 09/21/2020

Payment Date: 11/02/2020

Selling Institution's Rating					
Security I.D.	Security Description	Participation Entity	Moody's LT	S&P LT	Principal Balance
Totals:	0				-



5.6

As of Date: 09/21/2020

Payment Date: 11/02/2020

Security I.D.	Security Description	Principal Balance	% of Collateral Principal Amount	Market Value
Totals:	0	-	-	-



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As of Date: 09/21/2020

Payment Date: 11/02/2020

Totals:	0
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ACIS CLO 2014-5 Ltd.

Hedge Calculations

As of Date: 09/21/2020
Payment Date: 11/02/2020



		Party A				Party B				
Nbr	P / I	Notional		Current	Current	Notional		Current	Current	Net
		Amount	Rate	Days	Payment	Amount	Rate	Days	Payment	Payment

Totals: 0



ACIS CLO 2014-5 Ltd.

ETB Subsidiary

As of Date: 09/21/2020
Payment Date: 11/02/2020



Blocker Subsidiary Name	Security or Obligation Held	Issuer	Asset	Amount	Collateral that has been transferred in and/or out
ACIS CLO 2014-5 Chemical Holdings, LLC		Vertellus Holdings	Common	221,441.00	In - 10/31/2016
ACIS CLO 2014-5 Chemical Holdings, LLC		Vertellus Holdings	Common	(221,441.00)	Out - 11/21/2019
Cash Held:				0.00	
Total:				-	



ACIS CLO 2014-5 Ltd.

Equity Securities

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security ID	Security Description	Asset Description	# of Units/Shares
18453H106	Clear Channel Outdoor Holdings C/S	Equity	2,500.00
45174J608	IHeartCommunications - Class B C/S	Equity	2.00
45174J509	IHeartCommunications Class A C/S	Equity	141.00
96MSC64P8	iHeartRadio - Warrant	Equity	920.00
LX178834	Tru Kids Parent - Units	Equity	635.89
8AMCSF0Z0	Wayne Services Legacy - C/S	Equity	635.89

Totals: 6



Defaulted/Deferring Obligations

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Asset Description	Date of Action	Par Amount	Moody's Recovery Amount	S&P Recovery Amount	Market Value	Applicable Value
LX189759	Boardriders T/L B2	Defaulted	04-Sep-20	2,422,305.60	1,211,152.80	726,691.68	1,792,506.14	726,691.68
LX136370	Libbey Glass (Pre-Petition) T/L	Defaulted	14-Apr-20	2,474,156.66	1,113,370.50	1,113,370.50	380,401.59	380,401.59
LX153860	Revlon Consumer Products T/L B (Initial)	Defaulted	28-Jul-20	2,771,208.22	1,108,483.29	138,560.41	748,226.22	138,560.41
Totals:				7,667,670.48	3,433,006.59	1,978,622.59	2,921,133.95	1,245,653.68



Stratifications - Characteristics

As of Date: 09/21/2020
Payment Date: 11/02/2020

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Principal Balances

Current Principal Balances	# of Assets	Principal Balance	% of Balance	Rating(1)
0 to 500,000.00	10	3,674,364.08	1.32 %	B2
500,000.00 to 1,000,000.00	7	5,456,558.46	1.96 %	B1
1,000,000.00 to 1,500,000.00	7	9,610,714.31	3.46 %	B2
1,500,000.00 to 2,000,000.00	11	19,592,295.96	7.05 %	B1
2,000,000.00 to 2,500,000.00	9	17,766,835.00	6.39 %	B3
2,500,000.00 to 3,000,000.00	8	17,176,799.68	6.18 %	B1
3,000,000.00 to 3,500,000.00	4	12,926,031.54	4.65 %	B3
3,500,000.00 to 4,000,000.00	7	26,720,784.78	9.61 %	B3
4,000,000.00 to 4,500,000.00	3	12,343,378.99	4.44 %	B3
4,500,000.00 to 5,000,000.00	2	9,735,489.10	3.50 %	B2
5,000,000.00 to 5,500,000.00	-	-	-	-
5,500,000.00 to 6,000,000.00	7	41,067,230.65	14.77 %	B3
6,000,000.00 to 6,500,000.00	2	12,799,796.80	4.60 %	B1
6,500,000.00 to 7,000,000.00	2	13,335,114.00	4.80 %	Caa1
7,000,000.00 to 7,500,000.00	2	14,090,669.15	5.07 %	B3
7,500,000.00 to 8,000,000.00	3	23,645,050.94	8.50 %	B1
8,000,000.00 to 8,500,000.00	-	-	-	-
8,500,000.00 to 9,000,000.00	1	8,876,347.59	3.19 %	B1
9,000,000.00 to 9,500,000.00	1	9,050,092.33	3.26 %	Caa1
9,500,000.00 to 10,000,000.00	1	9,939,569.02	3.57 %	B1
10,000,000.00 to 10,500,000.00	1	10,226,777.51	3.68 %	Caa1
10,500,000.00 to 11,000,000.00	-	-	-	-
11,000,000.00 to 11,050,000.00	-	-	-	-
11,050,000.00 to 12,000,000.00	-	-	-	-
12,000,000.00 to 99,999,999.00	-	-	-	-
Total	88	278,033,899.89	100.00 %	B2

Distribution of Coupon Type

Collateral Type	# of Assets	Principal Balance	% of Balance	Rating(1)
Floating	88	278,033,899.89	100.00 %	B2
Total	88	278,033,899.89	100.00 %	B2

Distribution of Fixed Rates

Coupon Rate	# of Assets	Principal Balance	% of Balance	Rating(1)
0.000% to 5.000%	-	-	-	-
5.001% to 5.500%	-	-	-	-
5.501% to 6.000%	-	-	-	-
6.001% to 6.500%	-	-	-	-
6.501% to 7.000%	-	-	-	-
7.001% to 7.500%	-	-	-	-
7.501% to 8.000%	-	-	-	-
8.001% to 8.500%	-	-	-	-
8.501% to 9.000%	-	-	-	-
9.001% to 9.500%	-	-	-	-
9.501% to 99.000%	-	-	-	-
Total	-	-	-	0

Distribution of Spread Rates

Coupon Rate	# of Assets	Principal Balance	% of Balance	Rating(1)
-0.500% to 0.000%	-	-	-	-
0.000% to 0.500%	1	-	-	-
0.500% to 1.000%	-	-	-	-
1.000% to 1.500%	-	-	-	-
1.500% to 2.000%	13	29,268,335.25	10.53 %	Baa3
2.000% to 2.500%	12	25,733,536.77	9.26 %	Ba2
2.500% to 3.000%	18	70,873,703.45	25.49 %	B1
3.000% to 3.500%	18	56,990,011.66	20.50 %	B1
3.500% to 4.000%	10	39,347,008.77	14.15 %	Caa1
4.000% to 4.500%	5	20,555,190.84	7.39 %	B3
4.500% to 99.000%	11	35,266,113.15	12.68 %	Caa1
Total	88	278,033,899.89	100.00 %	B2

(1) Based on the definition of "Rating" in the Indenture



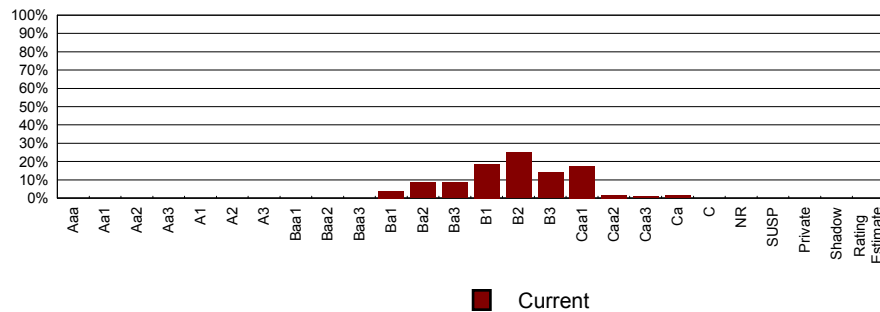
Stratifications - Ratings

As of Date: 09/21/2020
Payment Date: 11/02/2020

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Moody's Ratings

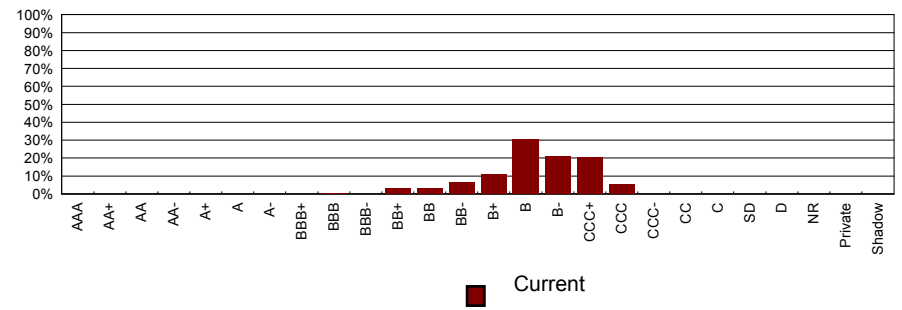
Moody's (1)	# of Assets	Principal Balance	% of Balance
Aaa		0.00	-
Aa1		0.00	-
Aa2		0.00	-
Aa3		0.00	-
A1		0.00	-
A2		0.00	-
A3		0.00	-
Baa1		0.00	-
Baa2		0.00	-
Baa3		0.00	-
Ba1	6	10,993,981.48	3.95 %
Ba2	8	23,322,543.66	8.39 %
Ba3	12	23,472,245.72	8.44 %
B1	12	51,992,326.89	18.70 %
B2	22	69,005,209.99	24.82 %
B3	13	38,957,535.11	14.01 %
Caa1	8	49,189,101.86	17.69 %
Caa2	3	4,957,435.67	1.78 %
Caa3	1	2,449,524.71	0.88 %
Ca	3	3,693,994.80	1.33 %
C		0.00	-
NR		0.00	-
SUSP		0.00	-
Private		0.00	-
Shadow		0.00	-
Rating Estimate		0.00	-
Total	88	278,033,899.89	100.00 %



(1) Based on the definition of "Rating" in the Indenture

Distribution of S&P Ratings

S&P (1)	# of Assets	Principal Balance	% of Balance
AAA		0.00	-
AA+		0.00	-
AA		0.00	-
AA-		0.00	-
A+		0.00	-
A		0.00	-
A-		0.00	-
BBB+		0.00	-
BBB	1	653,085.68	0.23 %
BBB-		0.00	-
BB+	2	8,484,833.90	3.05 %
BB	3	7,744,958.71	2.79 %
BB-	8	18,415,355.88	6.62 %
B+	12	29,553,225.81	10.63 %
B	23	84,861,321.11	30.52 %
B-	19	58,123,829.92	20.91 %
CCC+	12	55,855,712.75	20.09 %
CCC	5	14,341,576.13	5.16 %
CCC-		0.00	-
CC	1	0.00	-
C		0.00	-
SD	1	0.00	-
D	1	0.00	-
NR		0.00	-
Private		0.00	-
Shadow		0.00	-
Total	88	278,033,899.89	100.00 %





Stratifications - Industries

As of Date: 09/21/2020
Payment Date: 11/02/2020

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Moody's Industry Classification

Industry Group	# of Assets	Principal Balance	% of Balance	Weighted Average		
				Avg Life	Coupon	Rating(1)
Automotive	6	14,053,930.47	5.05 %	3.68	5.85%	Caa1
Banking, Finance, Insurance & Real Estate	2	9,765,404.17	3.51 %	2.91	3.72%	Ba3
Beverage, Food & Tobacco	2	2,333,748.05	0.84 %	2.44	2.64%	B3
Capital Equipment	2	3,899,980.09	1.40 %	3.67	3.64%	Caa1
Chemicals, Plastics, & Rubber	6	10,103,517.64	3.63 %	3.42	2.94%	Ba1
Construction & Building	2	4,424,041.90	1.59 %	3.07	4.00%	B3
Consumer goods: Durable	3	7,407,268.52	2.66 %	3.47	4.72%	Ba2
Consumer goods: Non-durable	3	3,994,059.79	1.44 %	2.80	4.55%	B1
Containers, Packaging & Glass	2	6,383,495.72	2.30 %	2.06	2.16%	-
Energy: Electricity	2	10,977,692.91	3.95 %	0.76	5.22%	B1
Energy: Oil & Gas	2	6,844,701.39	2.46 %	4.01	4.86%	B3
Environmental Industries	1	430,755.59	0.15 %	3.12	3.00%	Ba3
Healthcare & Pharmaceuticals	11	45,940,461.15	16.52 %	2.79	4.51%	B1
High Tech Industries	6	29,097,705.81	10.47 %	3.93	4.20%	Ba3
Hotel, Gaming & Leisure	3	5,834,944.96	2.10 %	2.93	3.35%	B2
Media: Advertising, Printing & Publishing	2	14,737,136.55	5.30 %	2.04	5.10%	Caa2
Media: Broadcasting & Subscription	6	15,466,428.19	5.56 %	3.28	3.69%	Ba3
Retail	1	7,011,974.51	2.52 %	1.78	5.00%	Caa1
Services: Business	11	37,460,418.78	13.47 %	3.19	3.69%	B2
Services: Consumer	3	8,169,456.19	2.94 %	1.72	3.82%	B2
Telecommunications	3	17,312,168.40	6.23 %	3.79	3.83%	Ba3
Transportation: Cargo	4	6,123,414.99	2.20 %	2.29	5.13%	B1
Transportation: Consumer	2	3,372,535.27	1.21 %	2.99	2.05%	Ba1
Utilities: Electric	1	528,883.31	0.19 %	3.31	2.41%	Ba2
Wholesale	2	6,359,775.54	2.29 %	3.08	2.04%	A2
Total	88	278,033,899.89	100.00 %	3.00	4.13%	B2

Distribution of S&P Industry Classification

Industry Group	# of Assets	Principal Balance	% of Balance	Weighted Average		
				Avg Life	Coupon	Rating(1)
Air transport	2	3,372,535.27	1.21 %	2.99	2.05%	B
Automotive	4	9,496,494.80	3.42 %	4.36	5.84%	B-
Building & Development	2	4,490,061.81	1.61 %	3.12	4.00%	B-
Business equipment & services	9	24,047,063.26	8.65 %	4.12	3.98%	B
Cable & satellite television	1	653,085.68	0.23 %	3.35	1.86%	BBB
Chemicals & plastics	6	10,103,517.64	3.63 %	3.42	2.94%	B+
Clothing/textiles	1	-	-	-	-	-
Conglomerates	1	3,874,723.88	1.39 %	3.42	4.00%	B
Containers & glass products	3	8,604,477.46	3.09 %	2.29	2.63%	BB
Cosmetics/toiletries	3	3,994,059.79	1.44 %	2.80	4.55%	B-
Ecological services & equipment	1	430,755.59	0.15 %	3.12	3.00%	BB-
Electronics/electrical	3	15,544,248.78	5.59 %	3.09	3.78%	B-
Equipment leasing	1	1,450,455.38	0.52 %	3.56	2.06%	BB
Financial intermediaries	2	9,765,404.17	3.51 %	2.91	3.72%	BB-
Food service	2	3,988,847.49	1.43 %	3.10	1.90%	BB-
Food/drug retailers	1	391,800.38	0.14 %	0.86	6.25%	CCC
Health care	14	60,857,596.65	21.89 %	2.91	4.26%	B
Home furnishings	1	3,532,544.64	1.27 %	3.52	5.50%	B
Industrial equipment	4	11,849,465.98	4.26 %	2.94	3.72%	B
Leisure goods/activities/movies	1	7,078,694.64	2.55 %	1.72	3.75%	CCC+
Lodging & casinos	4	9,729,988.99	3.50 %	3.30	3.40%	B-
Oil & gas	2	6,844,701.39	2.46 %	4.01	4.86%	B
Publishing	3	15,230,940.84	5.48 %	2.08	5.00%	CCC+
Radio & Television	5	14,580,186.11	5.24 %	3.80	3.59%	B
Retailers (except food & drug)	1	7,011,974.51	2.52 %	1.78	5.00%	CCC+
Surface transport	4	5,353,683.28	1.93 %	2.10	5.44%	B-
Telecommunications	4	24,250,015.26	8.72 %	3.10	4.54%	B-
Utilities	3	11,506,576.22	4.14 %	0.88	5.09%	B+
Total	88	278,033,899.89	100.00 %	3.00	4.13%	B

(1) If applicable, where no assigned rating exists, a notched rating is used as described in the Governing Agreements.



General Information

As of Date: 09/21/2020
Payment Date: 11/02/2020



General Information

Sec. 5.1(g) Event of Default calculation (Minimum 102.5%)

Aggregate Principal Balance of Collateral Obligations:	285,701,570.37
Amounts on deposit in the Collection Account and the Ramp-Up Account:	31,820,898.14
Less:	
Aggregate Principal Balance of Defaulted Obligations:	7,667,670.48
Plus:	
Aggregate Market Value of Defaulted Obligations:	2,921,133.95
Collateral Principal Amount:	312,775,931.98
Divided by:	
Aggregate Outstanding Amount of the Class A Notes:	141,171,895.32
Result:	221.6%



General Information

As of Date: 09/21/2020
Payment Date: 11/02/2020



Description

Weighted Average Moody's Rating Factor:	4,092
Weighted Average Adjusted Moody's Rating Factor w/o the Rating Factor Adjustment Amount:	3,542
Weighted Average Floating Spread determined as if the Libor Floor of each Libor Floor Obligation were equal to zero:	3.43%
Excess Weighted Average Coupon:	0.00%
Excess Weighted Average Floating Spread:	0.00%
S&P Weighted Avg. Recovery Rate Test ('AAA' liabilities)	40.3%
S&P Weighted Avg. Recovery Rate Test ('AA' liabilities)	50.0%
S&P Weighted Avg. Recovery Rate Test ('A' liabilities)	55.9%
S&P Weighted Avg. Recovery Rate Test ('BBB' liabilities)	62.3%
S&P Weighted Avg. Recovery Rate Test ('BB' liabilities)	67.2%
S&P Weighted Avg. Recovery Rate Test ('B' liabilities)	69.3%



Disclaimer

As of Date: 09/21/2020
Payment Date: 11/02/2020



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